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CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM
MAYOR

José Cisneros
TREASURER

Daniel P. Daly
CHIEF INVESTMENT OFFICER

February 2, 2007

The Honorable Gavin Newsom
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2006 to January 31, 2007:

	<u>Pooled</u>	<u>All</u>
Interest Received	\$88,886,272	\$88,886,272
Total Net Earnings	\$108,254,386	\$108,254,386
Earned Income Yield	5.178%	5.178%
Average Age of Portfolio	134 Days	134 Days

Total cost of the securities on hand January 31, 2007 was \$3,610,034,393 with a market value of \$3,634,614,564 plus fixed assets accrued interests of \$14,664,464. The earned income yield for the month of January 2007 is 5.203%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of January 31, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,


José Cisneros
Treasurer

DOCUMENTS DEPT.

FEB - 7 2007

SAN FRANCISCO
PUBLIC LIBRARY

Enc.
cc: Harvey Rose, Budget Analyst (w/Enc.)
Ed Harrington, Controller (w/Enc.)
Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds
Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx
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City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DAILY 415 - 554 - 4487

PORTFOLIO STATISTICS
1/01/07 THROUGH 1/31/07

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ALL FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	13,033,510.45	.00	107,458.33	N/A	13,140,968.78
TOTAL NET EARNINGS THIS PERIOD:	15,914,789.61	.00	112,045.91	N/A	16,026,835.52
AVERAGE DAILY PORTFOLIO BALANCE:	3,602,831,136.31	.00	24,232,258.06	N/A	3,627,063,394.37
EARNED INCOME YIELD THIS PERIOD:	5.201	.000	5.444	N/A	5.203
END OF PERIOD PORTFOLIO BALANCE:	3,574,834,392.75	.00	35,200,000.00	N/A	3,610,034,392.75
CURRENT AMORTIZED BOOK VALUE:	3,576,254,645.21	.00	35,200,000.00	N/A	3,611,454,645.21
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.198	.000	5.451	N/A	5.200
WEIGHTED AVERAGE DAYS TO MATURITY:	133.57	.00	293.72	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	133.57	.00	293.72	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.203

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS

7/01/06 THROUGH 1/31/07

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ALL FUNDS

	----- GOV'T SECURITIES -----	----- TIME DEPOSITS -----	
	ASSETS	LIABILITIES	TOTAL
	-----	-----	-----
TOTAL INCOME RECEIVED IN THIS PERIOD:	88,526,238.65	.00	88,886,272.40
TOTAL NET EARNINGS THIS PERIOD:	107,888,991.77	.00	108,254,386.24
AVERAGE DAILY PORTFOLIO BALANCE:	3,538,091,502.84	.00	3,549,407,781.91
EARNED INCOME YIELD THIS PERIOD:	5.177	.000	5.178
END OF PERIOD PORTFOLIO BALANCE:	3,574,834,392.75	.00	3,610,034,392.75
CURRENT AMORTIZED BOOK VALUE:	3,576,254,645.21	.00	3,611,454,645.21
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.195	.000	5.198
WEIGHTED AVERAGE DAYS TO MATURITY:	133.57	.00	N/A
WEIGHTED AVERAGE DAYS TO CALL:	133.57	.00	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:			5.178

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487PAGE: 1
RUN: 02/02/07 07:00:05PORTFOLIO STATISTICS
7/01/06 THROUGH 1/31/07

FUND: 100 POOLED FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	88,526,238.65	.00	360,033.75	N/A	88,886,272.40
TOTAL NET EARNINGS THIS PERIOD:	107,888,991.77	.00	365,394.47	N/A	108,254,386.24
AVERAGE DAILY PORTFOLIO BALANCE:	3,538,091,502.84	.00	11,316,279.07	N/A	3,549,407,781.91
EARNED INCOME YIELD THIS PERIOD:	5.177	.000	5.482	N/A	5.178
END OF PERIOD PORTFOLIO BALANCE:	3,574,834,392.75	.00	35,200,000.00	N/A	3,610,034,392.75
CURRENT AMORTIZED BOOK VALUE:	3,576,254,645.21	.00	35,200,000.00	N/A	3,611,454,645.21
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.195	.000	5.451	N/A	5.198
WEIGHTED AVERAGE DAYS TO MATURITY:	133.57	.00	293.72	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	133.57	.00	293.72	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.178

INVESTMENT INVENTORY

RUN: 02/02/07 07:03:06

(Inv Type) 11 TREASURY BILLS	5.98%(C)	4.898	4.994	98.073	220,000,000.00	215,760,899.99
(Inv Type) 12 TREASURY NOTES	18.49%(C)	4.285	4.815	99.566	685,000,000.00	682,024,868.49
(Inv Type) 41 FIMA DISCOUNT NOTES	18.03%(C)	5.018	5.163	97.162	670,000,000.00	650,985,524.99
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	7.37%(C)	5.156	5.180	98.949	269,000,000.00	266,172,310.04
(Inv Type) 44 FMC DISCOUNT NOTES	17.19%(C)	5.026	5.182	96.979	640,000,000.00	620,662,486.44
(Inv Type) 81 COMMERCIAL PAPER DISC	20.48%(C)	5.204	5.301	98.171	753,000,000.00	739,228,302.80
(Inv Type) 91 NEGOTIABLE C.D.'S	11.08%(C)	5.311	5.311	100.000	400,000,000.00	400,000,000.00
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.01%(C)	5.065	5.065	100.000	200,000.00	200,000.00
(Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY	.97%(C)	5.379	5.379	100.000	35,000,000.00	35,000,000.00
REPORT TOTALS		4.956	5.139	98.307	3,672,200,000.00	3,610,034,392.75
ASSETS	FIXED					

(Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY

REPORT TOTALS

ASSETS

3.610.034.392.75

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY
INVESTMENT INVENTORY WITH MARKET VALUE

(REFMKT) INVESTMENTS OUTSTANDING AS OF 01/31/07
MAJOR SORT KEY IS ICC#

PAGE: 1
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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND C/P/RATE SAFE YTM TR	PAR /SHARES BOOK	MARKET PRICE MARKET PRICE	CURR ACCR INT PRICE SOURCE UNREALIZED LOSS	UNREALIZED GAIN UNREALIZED LOSS	
A 41470	UNITED STATES TREAS BILLS 10/26/06 03/01/07	912795YV7	19	100	4.9600	25,000,000.00	24,906,250.00	337,555.56	2,694.44
A 41439	TREASURY BILLS 09/19/06 03/15/07	912795YX3	19	100	5.0476	24,566,000.00	99,625,000,000.00	SUNGARD	
A 41552	TREASURY BILLS 01/18/07 03/22/07	912795YV1	19	100	5.0000	20,000,000.00	19,881,250.00	366,000.00	
A 41461	TREASURY BILLS 10/05/06 04/05/07	912795Z2A	19	100	5.0085	19,826,225.00	19,868,750.00	38,616.67	-4,883.33
A 41462	TREASURY BILLS 10/05/06 04/05/07	912795Z2A	19	100	4.9456	50,000,000.00	49,562,500.00	797,465.28	3,908.33
A 41548	TREASURY BILLS 01/09/07 04/05/07	912795Z2A	19	100	4.9456	5,000,000.00	4,956,250.00	79,746.53	
A 41543	UNITED STATES TREAS BILLS 01/05/07 07/05/07	912795ZF9	19	100	4.9836	50,000,000.00	49,562,500.00	157,326.39	-1,531.25
A 41545	UNITED STATES TREAS BILLS 01/05/07 07/05/07	912795ZF9	19	100	5.0133	24,385,354.17	24,468,750.00	91,687.50	-6,562.50
A 41545	UNITED STATES TREAS BILLS 01/08/07 07/05/07	912795ZF9	19	100	4.9100	25,000,000.00	24,468,750.00	81,833.33	-8,291.67
A 41545	UNITED STATES TREAS BILLS 01/08/07 07/05/07	912795ZF9	40	000	5.0322	24,393,069.44	97,875,000,000.00	SUNGARD	-6,152.77
SUBTOTAL (Inv Type) 11 TREASURY BILLS					4.8981	220,000,000.00	217,675,000.00	1,950,231.26	6,602.77
5.99%(M)					4.9941	215,760,899.39	98,943,820,000.00	-42,734.02	
A 41481	T NOTE (99.41) 11/01/06 05/31/07	912828DN7	19	100	3.5000	45,000,000.00	44,760,937.50	272,596.15	156,445.31
A 41482	T NOTE (99.41) 11/01/06 05/31/07	912828DN7	40	000	5.0536	44,604,492.19	99,468,750,000.00	SUNGARD	
A 40980	T NOTE (98.205) 11/14/05 06/30/07	912828DY3	19	100	3.6250	25,000,000.00	24,851,562.50	80,110.50	156,445.31
A 41522	T NOTE (98.20) 12/29/06 08/15/07	912828CR9	19	100	4.5056	24,657,226.56	99,406,250,000.00	SUNGARD	
A 41106	T NOTE (99.12) 02/08/06 11/30/07	912828EF1	19	100	5.0324	49,806,980.30	98,390,625.00	635,150.21	194,335.94
A 41089	T NOTE (99.30) 01/31/06 01/31/08	912828EU0	19	100	4.3750	20,000,000.00	19,862,500.00	147,115.38	91,796.87
A 41134	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	19	100	4.1620	15,000,000.00	14,934,375.00	3,021.41	-12,500.00
A 41135	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	43	000	4.7161	14,974,218.75	99,562,500,000.00	SUNGARD	-144,646.00
A 41136	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	19	100	4.6250	15,000,000.00	14,934,375.00	295,131.22	-39,843.75
A 41137	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	45	000	4.7161	14,974,218.75	99,562,500,000.00	SUNGARD	
A 41138	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	19	100	4.6250	15,000,000.00	14,934,375.00	295,131.22	-39,843.75
A 41210	TREASURY NOTES (99.21) 03/31/06 03/31/08	912828EZ9	19	100	4.6250	50,000,000.00	49,765,625.00	787,774.73	-39,843.75
A 41211	T NOTE (99.21) 03/31/06 03/31/08	912828EZ9	19	100	4.8073	49,828,125.00	99,531,250,000.00	SUNGARD	-62,500.00
A 41211	T NOTE (99.21) 03/31/06 03/31/08	912828EZ9	87	000	4.8073	49,828,125.00	99,531,250,000.00	SUNGARD	-62,500.00

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

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(REFMTKT)

INVESTMENTS OUTSTANDING AS OF 01/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CFN YTM	RATE YR	PAR/ SHARES	MARKET VALUE MARKET PRICE	CURR ACCH PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41212	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.6250	50.000,000.00	49,765,625.00	787,774.73	SUNGARD		-62,500.00
A 41213	T NOTE (99.21) 03/31/06 03/31/08	912828E29	89	100	4.6250	50,000,000.00	49,765,625.00	787,774.73	SUNGARD		-62,500.00
A 41214	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.6250	50,000,000.00	49,765,625.00	787,774.73	SUNGARD		-62,500.00
A 41215	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.6250	50,000,000.00	49,765,625.00	787,774.73	SUNGARD		-62,500.00
A 41216	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.6250	50,000,000.00	49,765,625.00	787,774.73	SUNGARD		-62,500.00
A 41217	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.6250	50,000,000.00	49,765,625.00	787,774.73	SUNGARD		-62,500.00
SUBTOTAL (Inv Type) 12 TREASURY NOTES 10.74%(M)											
					4.2858	685,000,000.00	681,259,375.00	9,188,483.74			599,023.43
					4.6146	682,024,868.49	99,453,320,000.00				-856,364.75
A 41533	FEDERAL NATL MTG ASSN DISC N 01/04/07 02/06/07	331588BN4	19	100	5.1300	25,000,000.00	24,982,500.00	99,750.00	UPRICE		312.50
A 41456	FNMA DISCOUNT NOTES 03/27/06 02/16/07	331588BY0	19	100	5.0600	25,000,000.00	24,947,500.00	446,263.89	UPRICE		208.33
A 41458	FNMA DISCOUNT NOTES 03/28/06 02/16/07	331588BY0	19	100	5.0600	50,000,000.00	49,895,000.00	885,500.00	UPRICE		416.67
A 41534	FEDERAL NATL MTG ASSN DISC N 01/04/07 02/20/07	331588CC7	19	100	5.1300	25,000,000.00	24,932,500.00	99,750.00	UPRICE		187.50
A 41321	FNMA DISCOUNT NOTES 05/31/06 02/23/07	331588CF0	19	100	5.0100	48,135,166.67	49,845,000.00	1,711,750.00	UPRICE		
A 41460	FNMA DISCOUNT NOTES 10/03/06 03/06/07	331588CS2	19	100	5.0300	50,000,000.00	49,765,000.00	845,319.44	UPRICE		-1,916.67
A 41546	FEDERAL NATL MTG ASSN DISC N 01/08/07 03/20/07	331588DQ7	19	100	5.1100	50,000,000.00	49,665,000.00	170,333.33	UPRICE		-4,458.33
A 41474	FNMA DISCOUNT NOTES 10/27/06 04/11/07	331588EE1	19	100	5.0600	35,000,000.00	34,657,000.00	477,186.11	UPRICE		-1,430.55
A 41469	FEDERAL NATL MTG ASSN DISC N 10/25/06 04/25/07	331588EU5	19	100	5.0900	25,000,000.00	24,705,000.00	349,937.50	UPRICE		-3,558.33
A 41505	FEDERAL NATL MTG ASSN DISC N 11/27/06 05/02/07	331588FB6	19	100	5.0800	50,000,000.00	49,365,000.00	465,666.67	UPRICE		-1,618.06
A 41483	FEDERAL NATL MTG ASSN DISC N 11/01/06 07/11/07	331588HZ1	19	100	4.9800	48,899,333.33	48,870,000.00	636,333.33	UPRICE		
A 41459	FNMA DISCOUNT NOTES 09/28/06 07/17/07	331588JF3	19	100	5.1028	25,000,000.00	24,412,500.00	428,750.00	UPRICE		-23,333.33
A 41484	FEDERAL NATL MTG ASSN DISC N 11/01/06 07/24/07	331588JN6	19	100	4.9600	50,000,000.00	48,775,000.00	633,777.78	UPRICE		-22,638.89
A 41457	FNMA DISCOUNT NOTES 09/27/06 07/31/07	331588JV8	19	100	5.1137	47,910,594.44	47,460,000,000.00	864,305.56	UPRICE		-33,222.22
A 41492	FNMA DISCOUNT NOTES 11/17/06 07/31/07	331588JV8	19	100	4.9900	15,000,000.00	14,619,000.00	158,016.67	UPRICE		-45,000.00
			87	000	5.1736	14,467,733.33	97,460,000,000.00		UPRICE		-6,750.00

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 01/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND CEN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41493	FEDERAL NATL MTG ASSN DISC N 11/17/06 08/01/07	313588JW6	19	100	4.9900	15,000,000.00	14,617,500.00	158,016.67
A 41494	FEDERAL NATL MTG ASSN DISC N 11/17/06 08/01/07	313588JX4	87	100	5.1743	14,465,654.17	97,450,000,000.00	UPRICE -6,170.84
A 41495	FEDERAL NATL MTG ASSN DISC N 11/17/06 08/02/07	313588JY2	87	100	5.1751	14,463,575.00	97,430,000,000.00	UPRICE -7,091.67
A 41496	FEDERAL NATL MTG ASSN DISC N 11/17/06 08/03/07	313588JY2	19	100	4.9900	15,000,000.00	14,613,000.00	158,016.67
A 41497	FEDERAL NATL MTG ASSN DISC N 11/17/06 08/03/07	313588JY2	87	100	5.1758	14,461,495.83	97,420,000,000.00	UPRICE -6,512.50
A 41535	FEDERAL NATL MTG ASSN DISC N 01/04/07 12/28/07	313588EB3	19	100	4.9100	50,000,000.00	47,700,000.00	190,944.44
A 41536	FEDERAL NATL MTG ASSN DISC N 01/04/07 12/28/07	313588EB3	87	100	5.1620	47,558,638.89	95,400,000,000.00	UPRICE -49,683.33
SUBTOTAL (Inv Type) 41 FMA DISCOUNT NOTES			18.15%(M)	5.0176	670,000,000.00	659,711,000.00	8,937,634.73	1,125.00
				5.1633	650,985,524.99	98,464,280,000.00		-213,284.72
A 41544	FED HOME LOAN BK CONS DISC 01/08/07 02/08/07	313384BQ1	19	100	5.1100	50,000,000.00	49,950,125.00	170,333.33
A 41545	FED HOME LOAN BK CONS DISC 12/08/06 02/09/07	313384BR9	19	100	5.1356	49,779,986.11	99,400,250,000.00	SUNGARD -194.44
A 41519	F H L B 12/08/06 02/09/07	313384CT4	45	100	5.1450	35,000,000.00	34,960,300.00	275,114.58
A 41514	FEDERAL HOME LOAN DISC NOTES 12/07/06 03/07/07	313384CV9	19	100	5.1210	25,000,000.00	24,878,875.00	199,150.00
A 41515	FEDERAL HOME LOAN BK CONS DISC 01/29/07 03/28/07	313384DQ9	45	100	5.1879	15,867,605.33	99,216,250,000.00	SUNGARD -212.50
A 41536	FED HOME LOAN BK CONS DISC 01/04/07 04/02/07	313384DV8	19	100	5.1000	25,000,000.00	24,786,666.67	199,150.00
A 41549	FED HOME LOAN BK CONS DISC 01/10/07 04/11/07	313384EE5	19	100	5.1644	24,688,333.33	99,146,666,666.67	SUNGARD -833.33
A 41551	FED HOME LOAN BK CONS DISC 01/18/07 04/18/07	313384EM7	45	100	5.2077	39,480,288.89	99,018,666,666.67	1,533.34
A 41556	FED HOME LOAN BK CONS DISC 01/24/07 04/25/07	313384EU9	19	100	5.1250	12,831,258.19	98,819,555,555.56	125,644.44
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC			7.36%(M)	5.1255	269,000,000.00	267,485,742.23	1,312,486.19	190.00
				5.1800	266,172,310.04	99,437,070,000.00		29,901.67
A 41447	FMC DISCOUNT NOTES 09/25/06 04/03/07	313396DW0	19	100	5.0200	25,000,000.00	24,783,111.11	SUNGARD -4,791.67
A 41516	FMC DISCOUNT NOTES 12/08/06 04/10/07	313396ED1	40	100	5.1566	24,337,638.89	99,132,444,444.44	683,694.44
A 41435	FMC DISCOUNT NOTES 09/08/06 04/11/07	313396EE9	19	100	5.0800	25,000,000.00	24,758,222.22	348,075.00
A 41475	FMC DISCOUNT NOTES 10/27/06 04/24/07	313396ET6	19	100	5.1697	24,566,083.33	99,032,888,888.89	316,230.00
A 41508	FMC DISCOUNT NOTES 11/30/06 04/24/07	313396ET6	87	100	5.0700	50,000,000.00	49,509,333.33	SUNGARD -1,776.67
A 41453	FMC DISCOUNT NOTES 09/27/06 04/27/07	313396EW9	19	100	5.2283	48,486,041.67	99,018,666,666.67	1,028,083.33
					5.0600	50,000,000.00	49,416,888.89	1,888.89
					5.1906	48,742,027.78	98,833,777,777.78	-6,833.33
					5.2070	38,198,875.00	98,833,777,777.78	-1,776.67
					4.9800	18,000,000.00	17,782,400.00	-5,950.00
					5.1305	17,472,120.00	98,791,111,111.11	

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

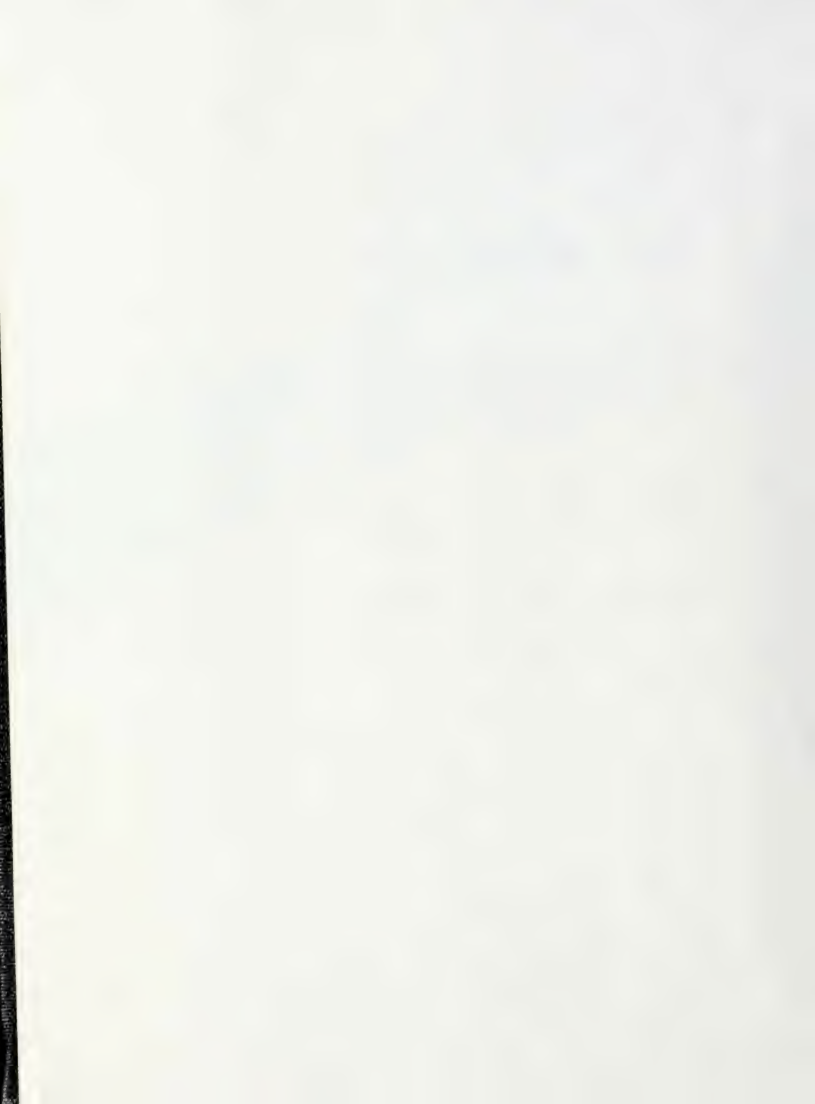
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INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 01/31/07

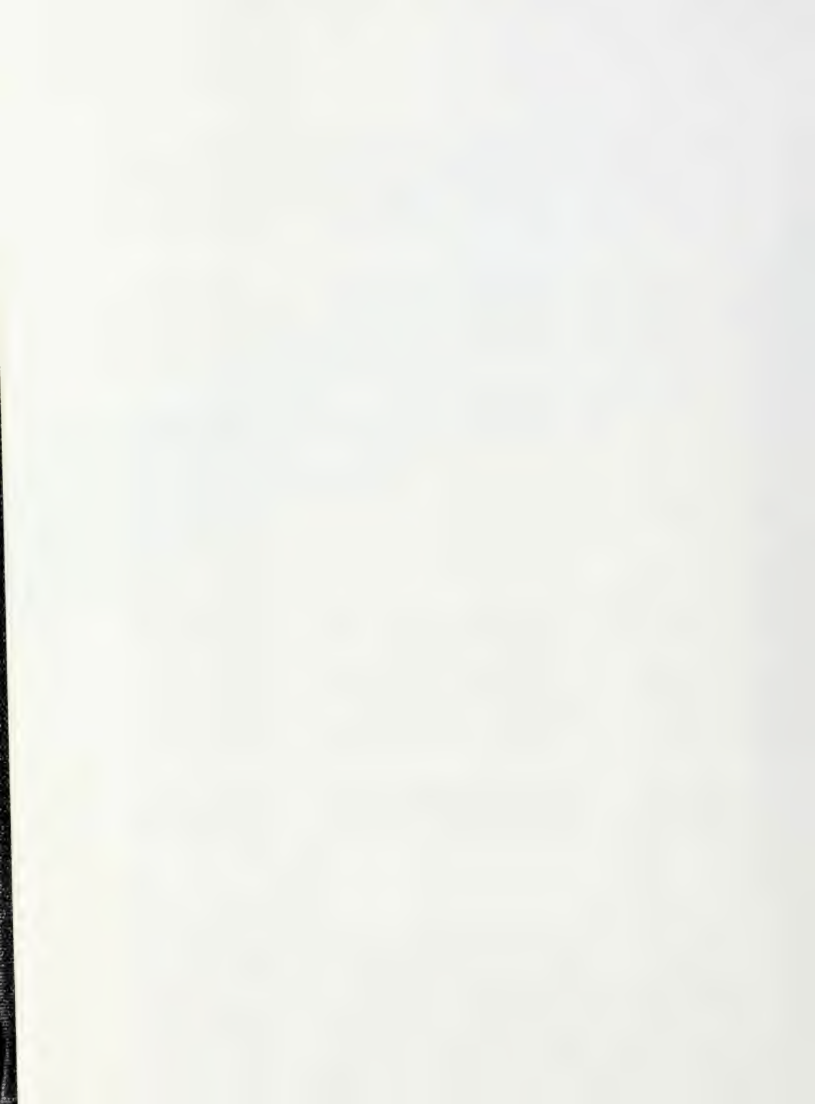
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CDN RATE YTM YR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCH PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41436	FMC DISCOUNT NOTES 09/08/06 05/07/07	313396RG3	19	100	5.0500	50,000,000.00	49,324,444.44	1,024,027.78	SUNGARD	-9,236.12
A 41539	FEDL HOME LLN MTG CORP DISC 01/04/07 05/14/07	313396FP3	19	100	5.0900	48,309,652.78	98,672.22	98,972.22	SUNGARD	-2,125.00
A 41489	FEDL HOME LLN MTG CORP DISC 11/10/06 06/22/07	313396HE6	19	100	5.0100	25,000,000.00	98,549,333.33	80,855.83	SUNGARD	-2,741.67
A 41454	FMC DISCOUNT NOTES 09/27/06 06/25/07	313396HH9	19	100	4.9100	39,000,000.00	38,202,840.00	675,534.17	SUNGARD	-31,200.00
A 41517	FMC DISCOUNT NOTES 12/08/06 06/26/07	313396JUS	19	100	5.0984	37,558,505.83	97,956,000,000.00	76,388.89	SUNGARD	-4,430.55
A 41438	FMC DISCOUNT NOTES 09/12/06 06/25/07	313396HM8	19	100	5.1429	30,722,222.22	97,941,805,556	598,175.00	SUNGARD	-6,783.33
A 41490	FEDL HOME LLN MTG CORP DISC 11/10/06 07/02/07	313396HQ9	19	100	5.0200	28,778,375.00	97,899,222,222.22	578,694.44	SUNGARD	-16,777.77
A 41547	FEDL HOME LLN MTG CORP DISC 01/04/07 07/02/07	313396HQ9	19	100	5.1893	48,368,500.00	97,860,833,333.33	165,469.33	SUNGARD	-5,989.66
A 41518	FMC DISCOUNT NOTES 12/12/06 07/19/07	313396JUH7	19	100	5.0660	40,942,050.33	97,860,833,333.33	177,437.50	SUNGARD	-10,500.00
A 41485	FEDL HOME LLN MTG CORP DISC 11/01/06 07/23/07	313396JUM6	19	100	5.1675	24,238,062.50	97,620,000,000.00	633,777.78	SUNGARD	-33,444.44
A 41496	FEDL HOME LLN MTG CORP DISC 11/17/06 07/23/07	313396JUM6	19	100	5.0100	30,000,000.00	29,269,000.00	317,300.00	SUNGARD	-12,900.00
A 41538	FEDL HOME LLN MTG CORP DISC 01/04/07 08/21/07	313396KSL1	19	100	4.9900	28,964,600.00	97,563,333,333.33	194,055.56	SUNGARD	-30,708.34
A 41520	FREDIE MAC 12/20/06 09/18/07	313396LW1	19	100	5.1536	48,412,902.78	97,152,500,000.00	148,409.72	SUNGARD	-20,673.61
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES 17.28%(M)						640,000,000.00	628,236,436.38	7,786,937.10		.00
A 41501	BOA CP 11/22/06 02/06/07	066001P62	19	000	5.2450	50,000,000.00	49,963,402.78	517,215.28	SUNGARD	-173.61
A 41455	BOA CP 09/27/06 02/23/07	066001PPO	19	100	5.1880	49,446,361.11	99,926,805,555.56	914,576.39	SUNGARD	-2,597.23
A 41550	UNION BANK CP 01/10/07 03/06/07	90485LQ68	19	100	5.2300	48,926,993.06	99,677,944,444.44	95,883.33	SUNGARD	-1,100.00
A 41553	UNION BANK CP 01/19/07 03/19/07	90485LQK7	19	100	5.2721	39,760,291.67	99,516,916,666.67	47,215.28	SUNGARD	-1,277.78
A 41463	BOA CP 10/11/06 03/20/07	066001QL8	19	100	5.2752	24,785,715.28	99,326,611,111.11	813,756.94	SUNGARD	-5,548.61
A 41472	BOA CP 10/26/06 03/20/07	066001QL8	19	100	5.3073	48,847,777.78	99,311,972,222.22	711,180.55	SUNGARD	-2,937.50
A 41503	BOA CP 11/24/06 03/22/07	066001QW4	19	100	5.3373	48,947,743.06	99,311,972,222.22	500,729.16	SUNGARD	-3,062.50
A 41504	BOA CP 11/24/06 03/23/07	066001QF9	19	100	5.3160	49,143,680.56	99,282,894,444.44	500,729.17	SUNGARD	-3,125.00
A 41504	BOA CP 11/24/06 03/23/07	066001QF9	19	100	5.3168	50,000,000.00	49,634,027.78	500,729.17	SUNGARD	-3,125.00



INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SF/ PURP	CUPN RATE	YIELD	BOOK PRICE	PAR VALUE	SHARES	BOOK VALUE
A 41470	UNITED STATES TREAS BILL	912795YV7	100	03/01/07	10/26/06	000	4.960	5.048	98.264	25,000,000.00		24,566,000.00
A 41439	TREASURY BILLS	912795YX3	100	03/15/07	09/19/06	000	4.880	5.000	97.601	20,000,000.00		19,520,133.33
A 41452	TREASURY BILLS	912795Y11	100	04/22/07	01/18/07	000	4.965	5.009	99.131	20,000,000.00		19,826,225.00
A 41461	TREASURY BILLS	912795ZAA	100	04/05/07	10/05/06	000	4.825	4.946	97.561	50,000,000.00		48,780,347.22
A 41462	TREASURY BILLS	912795ZAA	100	04/05/07	10/05/06	000	4.825	4.946	97.561	5,000,000.00		4,878,034.72
A 41548	TREASURY BILLS	912795ZAA	100	04/05/07	01/09/07	000	4.925	4.984	98.823	50,000,000.00		49,411,736.11
A 41543	UNITED STATES TREAS BILL	912795ZP9	100	07/05/07	01/05/07	000	4.890	5.013	97.541	25,000,000.00		24,385,354.14
A 41545	UNITED STATES TREAS BILL	912795ZP9	100	07/05/07	01/08/07	000	4.910	5.032	97.572	25,000,000.00		24,393,069.44
SUBTOTAL (Inv Type) 11 TREASURY BILLS												
					5.98%(C)		4.898	4.994	98.073	220,000,000.00		215,760,899.99
A 41481	T NOTE (99.41)	912828DM7	100	05/31/07	11/01/06	000	3.500	5.054	99.121	45,000,000.00		44,604,492.19
A 41482	T NOTE (99.41)	912828DM7	100	05/31/07	11/01/06	000	3.500	5.054	99.121	45,000,000.00		44,604,492.19
A 40980	T NOTE (98.205)	912828DY3	100	06/15/07	11/14/05	000	3.625	4.506	98.629	25,000,000.00		24,657,226.56
A 41522	T NOTE (98.201)	912828CK9	100	08/15/07	12/29/06	000	2.750	5.032	99.614	50,000,000.00		49,806,980.30
A 41106	T NOTE (99.12)	912828EP1	100	11/30/07	02/08/06	000	4.250	4.611	99.375	20,000,000.00		19,875,000.00
A 41089	T NOTE (99.30)	912828EU0	100	01/31/08	01/31/06	000	4.375	4.416	99.922	25,000,000.00		24,980,583.50
A 41134	T NOTE (99.27)	912828EV2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00		14,974,218.75
A 41135	T NOTE (99.27)	912828EV2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00		14,974,218.75
A 41136	T NOTE (99.27)	912828EV2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00		14,974,218.75
A 41137	T NOTE (99.27)	912828EV2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00		14,974,218.75
A 41138	T NOTE (99.27)	912828EV2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00		14,974,218.75
A 41139	T NOTE (99.27)	912828EV2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00		14,974,218.75
A 41210	TREASURY NOTES (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00		49,828,125.00
A 41211	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00		49,828,125.00
A 41212	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00		49,828,125.00
A 41213	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00		49,828,125.00
A 41214	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00		49,828,125.00
A 41215	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00		49,828,125.00
A 41216	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00		49,828,125.00
A 41217	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00		49,828,125.00
SUBTOTAL (Inv Type) 12 TREASURY NOTES												
					18.89%(C)		4.285	4.815	99.566	685,000,000.00		682,024,868.49

A 41533	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41534	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41535	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41536	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41537	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41538	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41539	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41540	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41541	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41542	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41543	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41544	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41545	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41546	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41547	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41548	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41549	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41550	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41551	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41552	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41553	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41554	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41555	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41556	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41557	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41558	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41559	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41560	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41561	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41562	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41563	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41564	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41565	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41566	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41567	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41568	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41569	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41570	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41571	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41572	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41573	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41574	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41575	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41576	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41577	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41578	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41579	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41580	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41581	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41582	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41583	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41584	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41585	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41586	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41587	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41588	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41589	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41590	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41591	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41592	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41593	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41594	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41595	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41596	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41597	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41598	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41599	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41600	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41601	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41602	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41603	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41604	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41605	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41606	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41607	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41608	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41609	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41610	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41611	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,882,437.50	
A 41612	FEDERAL NATL MTG ASSN DI	313588BN4	100	02/06/07	01/04/07	000	5.130	5.154	99.530	25,000,000.00	24,8	



INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41454	FEDL HOME LOAN BK CONS D 313384BQ1		100	07/17/07	09/28/06	000	4.900	5.103	96.026	25,000,000.00	24,006,388.89
A 41454	FEDL HOME LOAN BK CONS D 313384BQ1		100	07/24/07	11/01/06	000	4.960	5.148	96.349	50,000,000.00	48,174,444.44
A 41457	FEDL HOME LOAN BK CONS D 313384BQ1		100	07/31/07	09/27/06	000	4.900	5.114	95.821	50,000,000.00	47,910,694.44
A 41492	FEDL HOME LOAN BK CONS D 313384BQ1		100	08/01/07	11/17/06	000	4.950	5.174	96.452	15,000,000.00	14,467,733.33
A 41493	FEDL HOME LOAN BK CONS D 313384BQ1		100	08/01/07	11/17/06	000	4.950	5.174	96.438	15,000,000.00	14,465,654.17
A 41494	FEDL HOME LOAN BK CONS D 313384BQ1		100	08/02/07	11/17/06	000	4.950	5.175	96.424	15,000,000.00	14,463,575.00
A 41495	FEDL HOME LOAN BK CONS D 313384BQ1		100	08/03/07	11/17/06	000	4.950	5.176	96.410	15,000,000.00	14,461,495.81
A 41535	FEDL HOME LOAN BK CONS D 313384BQ1		100	12/28/07	01/04/07	000	4.910	5.162	95.117	50,000,000.00	47,558,638.89
SUBTOTAL (Inv Type) 41	FNMA DISCOUNT NOTES			18.03%(C)						670,000,000.00	650,985,524.99
A 41544	FEDL HOME LOAN BK CONS D 313384BQ1		100	02/08/07	01/08/07	000	5.110	5.133	99.560	50,000,000.00	49,779,986.11
A 41515	FEDL HOME LOAN BK CONS D 313384BQ1		100	03/07/07	12/07/06	000	5.145	5.192	99.100	35,000,000.00	34,684,868.75
A 41519	FEDL HOME LOAN BK CONS D 313384BQ1		100	03/07/07	12/07/06	000	5.125	5.187	98.720	25,000,000.00	24,679,937.50
A 41514	FEDL HOME LOAN BK CONS D 313384BQ1		100	03/28/07	01/29/07	000	5.136	5.179	99.173	15,000,000.00	15,352,256.94
A 41539	FEDL HOME LOAN BK CONS D 313384BQ1		100	04/02/07	01/04/07	000	5.100	5.164	98.753	25,000,000.00	24,688,333.33
A 41536	FEDL HOME LOAN BK CONS D 313384BQ1		100	04/11/07	01/10/07	000	5.140	5.208	98.701	40,000,000.00	39,480,288.89
A 41551	FEDL HOME LOAN BK CONS D 313384BQ1		100	04/18/07	01/18/07	000	5.126	5.193	98.719	15,000,000.00	14,807,775.00
A 41556	FEDL HOME LOAN BK CONS D 313384BQ1		100	04/25/07	01/24/07	000	5.135	5.203	96.702	13,000,000.00	12,831,258.19
SUBTOTAL (Inv Type) 43	FEDERAL HOME LOAN DISC NOTES			7.37%(C)						269,000,000.00	266,172,310.04
A 41447	FMC DISCOUNT NOTES	313396D00	100	04/03/07	09/25/06	000	5.020	5.157	97.351	25,000,000.00	24,337,638.89
A 41516	FMC DISCOUNT NOTES	313396D01	100	04/10/07	12/08/06	000	5.080	5.170	98.264	25,000,000.00	24,566,083.33
A 41435	FMC DISCOUNT NOTES	313396E09	100	04/11/07	09/08/06	000	5.070	5.228	96.972	50,000,000.00	48,486,041.57
A 41475	FMC DISCOUNT NOTES	313396E16	100	04/24/07	10/27/06	000	5.060	5.191	97.484	50,000,000.00	48,742,027.78
A 41508	FMC DISCOUNT NOTES	313396E16	100	04/24/07	11/30/06	000	5.100	5.207	97.946	39,000,000.00	38,139,875.00
A 41453	FMC DISCOUNT NOTES	313396E29	100	04/27/07	09/27/06	000	4.980	5.130	97.067	18,000,000.00	17,472,120.00
A 41436	FMC DISCOUNT NOTES	313396E33	100	05/04/07	09/08/06	000	5.050	5.227	96.619	50,000,000.00	48,509,652.78
A 41439	FEDL HOME LLN MTG CORP D 313396E33		100	05/14/07	01/04/07	000	5.090	5.185	98.162	25,000,000.00	24,540,486.11
A 41489	FEDL HOME LLN MTG CORP D 313396E33		100	06/22/07	11/20/06	000	5.010	5.171	96.883	7,000,000.00	6,781,786.67
A 41454	FMC DISCOUNT NOTES	313396E33	100	06/25/07	09/12/06	000	5.050	5.143	97.222	10,000,000.00	9,722,222.22
A 41438	FMC DISCOUNT NOTES	313396E33	100	06/29/07	12/08/06	000	5.055	5.270	95.928	30,000,000.00	28,778,375.00
A 41490	FEDL HOME LLN MTG CORP D 313396E33		100	07/02/07	01/10/06	000	5.020	5.189	96.737	50,000,000.00	48,368,500.00
A 41547	FEDL HOME LLN MTG CORP D 313396E33		100	07/02/07	01/04/07	000	5.066	5.197	97.481	42,000,000.00	40,942,050.33
A 41518	FMC DISCOUNT NOTES	313396E33	100	07/19/07	12/12/06	000	5.010	5.167	96.952	25,000,000.00	24,238,062.50
A 41485	FEDL HOME LLN MTG CORP D 313396E33		100	07/23/07	11/01/06	000	4.960	5.147	96.363	50,000,000.00	48,181,333.33
A 41436	FEDL HOME LLN MTG CORP D 313396E33		100	07/23/07	11/01/06	000	5.010	5.189	96.549	30,000,000.00	28,964,600.00
A 41538	FEDL HOME LLN MTG CORP D 313396E33		100	08/21/07	01/17/06	000	4.950	5.154	96.826	50,000,000.00	48,412,902.78
A 41520	FREDDIE MAC	313396L41	100	09/18/07	12/20/06	000	4.970	5.164	96.245	25,000,000.00	24,061,222.22
SUBTOTAL (Inv Type) 44	FMC DISCOUNT NOTES			17.19%(C)						640,000,000.00	620,662,486.44

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY NO.	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41501	BOA CP	066001P62	100	02/06/07	11/22/06	000	5.245	5.304	98.893	50,000,000.00	49,446,361.11
A 41455	BOA CP	066001P10	100	02/23/07	09/27/06	000	5.185	5.299	97.854	50,000,000.00	48,926,993.06
A 41550	UNION BANK CP	066001Q68	100	03/06/07	01/10/07	000	5.230	5.272	99.201	30,000,000.00	29,760,291.67
A 41553	UNION BANK CP	066001Q87	100	03/19/07	01/19/07	000	5.230	5.275	99.143	25,000,000.00	24,785,715.28
A 41463	BOA CP	066001Q18	100	03/20/07	10/11/06	000	5.185	5.307	97.696	50,000,000.00	48,847,777.78
A 41472	BOA CP	066001Q18	100	03/20/07	10/26/06	000	5.185	5.337	97.895	50,000,000.00	48,947,743.06
A 41503	BOA CP	066001Q84	100	03/22/07	11/24/06	000	5.225	5.316	98.287	50,000,000.00	49,143,680.56
A 41504	BOA CP	066001Q29	100	03/23/07	11/24/06	000	5.225	5.317	98.273	50,000,000.00	49,136,423.61
A 41557	UNION BANK CP	066001Q66	100	03/29/07	12/29/06	000	5.230	5.274	99.167	30,000,000.00	29,747,216.67
A 41523	BOA CP	066001Q36	100	04/03/07	10/26/06	000	5.240	5.310	98.690	30,000,000.00	32,567,700.00
A 41473	BOA CP	066001R37	100	04/03/07	10/26/06	000	5.205	5.327	97.701	50,000,000.00	48,850,562.50
A 41550	UNION BANK CP	066001R34	100	04/03/07	01/29/07	000	5.220	5.269	99.072	25,000,000.00	24,768,000.00
A 41491	BOA CP	066001R46	100	04/17/07	11/16/06	000	5.200	5.317	97.804	50,000,000.00	48,902,222.22
A 41497	BOA CP	066001R32	100	04/18/07	11/17/06	000	5.200	5.317	97.804	50,000,000.00	48,902,222.22
A 41486	UNION BANK CP	066001S17	100	05/01/07	11/02/06	000	5.150	5.286	97.425	50,000,000.00	48,712,500.00
A 41511	UNION BANK CP	066001S17	100	05/01/07	12/07/06	000	5.140	5.249	97.930	30,000,000.00	29,378,916.67
A 41513	BOA CP	066001S8B	100	05/11/07	12/07/06	000	5.155	5.272	97.780	50,000,000.00	48,890,243.06
A 41555	UNION BANK CP	066001S8F	100	05/15/07	01/23/07	000	5.210	5.296	98.379	30,000,000.00	29,513,733.33
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC				20.48%(C)			5.204	5.301	98.171	753,000,000.00	739,228,302.80
A 41443	BOA CD	06050GWT3	100	02/06/07	09/20/06	000	5.340	5.340	100.000	50,000,000.00	50,000,000.00
A 41442	BOA CD	06050GWT0	100	02/20/07	09/20/06	000	5.340	5.340	100.000	50,000,000.00	50,000,000.00
A 41561	CHASE NEGOTIABLE CD	16144RC24	100	03/01/07	01/30/07	000	5.260	5.260	100.000	25,000,000.00	25,000,000.00
A 41467	BOA CD	06050GXPO	100	03/06/07	10/17/06	000	5.315	5.315	100.000	25,000,000.00	25,000,000.00
A 41478	BOA CD	06050GXU9	100	03/06/07	10/31/06	000	5.300	5.300	100.000	50,000,000.00	50,000,000.00
A 41479	BOA CD	06050GXU9	100	03/06/07	10/31/06	000	5.300	5.300	100.000	50,000,000.00	50,000,000.00
A 41509	BANK OF AMERICA N C D	06050GYU8	100	04/02/07	12/01/06	000	5.280	5.280	100.000	50,000,000.00	50,000,000.00
A 41487	BOA CD	06050GYD6	100	04/02/07	11/08/06	000	5.320	5.320	100.000	50,000,000.00	50,000,000.00
A 41488	BOA CD	06050GYE4	100	04/17/07	11/08/06	000	5.320	5.320	100.000	50,000,000.00	50,000,000.00
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S				11.08%(C)			5.311	5.311	100.000	400,000,000.00	400,000,000.00
A 41369	MISSION BANK CD		100	07/16/07	07/16/06	000	5.630	5.630	100.000	100,000.00	100,000.00
A 41498	MISSION AREA CR UNION		100	11/02/07	11/02/06	000	4.500	4.500	100.000	100,000.00	100,000.00
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT				.01%(C)			5.065	5.065	100.000	200,000.00	200,000.00
A 41330	CITI BANK TIME DEPOSIT		100	06/06/07	06/07/06	000	5.400	5.400	100.000	5,000,000.00	5,000,000.00
A 41419	CITIBANK PTD 270490733		100	08/09/07	08/09/06	000	5.500	5.500	100.000	5,000,000.00	5,000,000.00
A 41528	CITIBANK PTD 270491061		100	01/02/08	01/02/07	000	5.300	5.300	100.000	10,000,000.00	10,000,000.00

(SIRPT)

CITY / COUNTRY OF SAN FRANCISCO
 MR. DANIEL DALY 415-554-4487
 INVESTMENT INVENTORY
 INVESTMENTS OUTSTANDING AS OF 1/31/07
 MAJOR SORT KEY IS ICC#
 SETTLEMENT DATE BASIS

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAP/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE	SHARES	BOOK VALUE
A 41554	FIRST NATL BK PUBLIC TIM		100	01/19/08	01/19/07	000	5.250	5.250	100.000	5,000,000.00		5,000,000.00
A 41558	CITIBANK FTD 27049111		100	01/25/08	01/25/07	000	5.450	5.450	100.000	10,000,000.00		10,000,000.00
SUBTOTAL	(Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY						5.379	5.379	100.000	35,000,000.00		35,000,000.00
REPORT TOTALS												
ASSETS												
FIXED												
4.956 5.139 98.307 3,672,200,000.00 3,610,034,392.75												

1
(SIRPT)
CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 1/31/07
MAJOR SORT KEY IS BANK
SETTLEMENT DATE BASIS

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUFN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41369	MISSION BANK CD		100	07/16/07	07/16/06	000	5.630	5.630	100.000	100,000.00	100,000.00
A 41498	MISSION AREA CR UNION		100	11/02/07	11/02/06	000	4.500	4.500	100.000	100,000.00	100,000.00
SUBTOTAL	(Bank) 19 BANK OF NEW YORK						5.065	5.065	100.000	200,000.00	200,000.00
	REPORT TOTALS						5.065	5.065	100.000	200,000.00	200,000.00
	ASSETS						5.065	5.065	100.000	200,000.00	200,000.00

CITY / COUNTY OF SAN FRANCISCO

MR. DANIEL DALY 415-554-4487

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

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RUN: 02/02/07 07:03:05

01/01/07 TO 01/31/07

SETTLEMENT DATE BASIS

FUND: 100 FOOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	TIP	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41089	T NOTE (99.30)	19	01/31/08 01/31/07	INTR	4.375			
any		01/31/07	02/01/07 01/31/07	4.416			-546,875.00	546,875.00
41091	T NOTE (98.19)	19	01/31/07 01/31/07	AMRT	3.125	353,515.62		
any		02/01/07	01/31/07	4.588			-353,515.62	
41091	T NOTE (98.19)	19	02/01/07 01/31/07	AMRT	3.125	-25,000,000.00		
any		02/01/07	01/31/07	4.588			-390,625.00	25,390,625.00
41349	FEDL HOME LLN MTG CORP	19	02/01/07 01/31/07	MAT	5.320	-20,000,000.00		
any		02/01/07	01/31/07	4.588			-532,000.00	
41352	FNMA DISCOUNT NOTES	19	02/01/07 01/02/07	MAT	5.465	-19,468,000.00		
any		02/01/07	01/02/07	5.465			-1,302,916.67	20,000,000.00
41352	FNMA DISCOUNT NOTES	19	02/01/07 01/03/07	MAT	5.465	-50,000,000.00		
any		02/01/07	01/03/07	5.442			-1,295,555.56	50,000,000.00
41357	FEDL HOME LLN MTG CORP	19	02/01/07 01/02/07	MAT	5.442	-50,000,000.00		
any		02/01/07	01/02/07	5.441			-1,295,555.56	50,000,000.00
41363	FEDERAL HOME LOAN DISC	19	02/01/07 01/10/07	MAT	5.255	-13,000,000.00		
any		02/01/07	01/10/07	5.394			-335,882.08	
41409	TREASURY BILLS	19	02/01/07 01/11/07	SALE	4.975	-30,000,000.00		
any		01/16/07	01/11/07	5.100			-621,875.00	13,000,000.00
41418	UNION BANK CP	19	01/16/07 01/11/07	SALE	4.975	-30,000,000.00		
any		01/16/07	01/11/07	5.100			-2,333.33	29,886,250.00
41420	BOFA CP	19	01/16/07 01/11/07	SALE	5.250	-35,000,000.00		
any		01/16/07	01/11/07	5.363			-735,000.00	35,000,000.00
41421	BOFA CP	19	02/01/07 01/08/07	MAT	5.363	-50,000,000.00		
any		02/01/07	01/08/07	5.250			-1,020,833.33	50,000,000.00
41422	BOFA CP	19	02/01/07 01/09/07	MAT	5.359	-50,000,000.00		
any		02/01/07	01/09/07	5.359			-1,020,833.33	50,000,000.00
41424	BOFA CD	19	02/01/07 01/23/07	MAT	5.371	-50,000,000.00		
any		02/01/07	01/23/07	5.360			-1,146,444.44	50,000,000.00
41425	UNION BANK CP	19	02/01/07 01/23/07	MAT	5.360	-50,000,000.00		
any		02/01/07	01/23/07	5.360			-1,146,444.44	50,000,000.00
41441	FNMA DISCOUNT NOTES	19	02/01/07 01/24/07	MAT	5.132	-13,000,000.00		
any		02/01/07	01/24/07	5.132			-896,622.22	40,000,000.00
41442	FNMA DISCOUNT NOTES	19	02/01/07 01/22/07	MAT	5.224	-13,000,000.00		
any		02/01/07	01/22/07	5.224			-229,799.55	13,000,000.00
41464	FMC DISCOUNT NOTES	19	02/01/07 01/09/07	MAT	5.080	-15,000,000.00		
any		02/01/07	01/09/07	5.145			-188,383.33	15,000,000.00
41471	TREASURY BILLS	19	02/01/07 01/16/07	SALE	4.960	-25,000,000.00		
any		01/16/07	01/16/07	5.073			-282,444.45	24,727,888.89
41499	FEDL HOME LOAN BK CONS	19	02/01/07 01/24/07	MAT	5.155	-25,000,000.00		
any		02/01/07	01/24/07	5.202			-225,531.25	25,000,000.00
41500	UNION BANK CP	19	02/01/07 01/24/07	MAT	5.210	-25,000,000.00		
any		02/01/07	01/24/07	5.246			-173,666.67	25,000,000.00
41502	UNION BANK CP	19	02/01/07 01/09/07	MAT	5.246	-25,000,000.00		
any		02/01/07	01/09/07	5.250			-141,375.00	25,000,000.00
41506	FMC DISCOUNT NOTES	19	02/01/07 01/02/07	MAT	5.130	-25,000,000.00		
any		02/01/07	01/02/07	5.162			-153,187.50	25,000,000.00
41521	UNION BANK CP	19	02/01/07 01/09/07	MAT	5.162	-25,000,000.00		
any		02/01/07	01/09/07	5.210			-219,977.78	40,000,000.00
41521	UNION BANK CP	19	02/01/07 01/08/07	MAT	5.210	-40,000,000.00		
any		02/01/07	01/08/07	5.239			-219,977.78	40,000,000.00

CITY / COUNTY OF SAN FRANCISCO

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* ACTIVE TRANSACTIONS *

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DETAIL TRANSACTION REPORT - FIXED INCOME

01/01/07 TO 01/31/07

SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE / ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PRFM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41524	BOA CP	19	40	01/03/07	01/02/07	PURC	5.280	50,000,000.00	49,992,666.67
any				01/08/07	01/02/07		5.281	-7,333.33	-49,992,666.67
41525	BOA CP	19	40	01/03/07	01/03/07	MAT	5.280	-50,000,000.00	-49,992,666.67
any				02/01/07	01/03/07		5.281	-7,333.33	50,000,000.00
41526	BOA CP	19	40	01/03/07	01/02/07	PURC	5.280	50,000,000.00	49,992,666.67
any				01/08/07	01/02/07		5.281	-7,333.33	-49,992,666.67
41527	BOA CP	19	40	01/03/07	01/03/07	MAT	5.280	-50,000,000.00	-49,992,666.67
any				02/01/07	01/03/07		5.281	-7,333.33	50,000,000.00
41528	BOA CP	19	40	01/03/07	01/02/07	PURC	5.280	50,000,000.00	49,992,666.67
any				01/08/07	01/02/07		5.281	-7,333.33	-49,992,666.67
41529	BOA CP	19	40	01/03/07	01/03/07	MAT	5.280	-50,000,000.00	-49,992,666.67
any				02/01/07	01/03/07		5.281	-7,333.33	50,000,000.00
41530	BOA CP	19	40	01/04/07	01/03/07	PURC	5.250	50,000,000.00	49,992,708.33
any				01/08/07	01/03/07		5.251	-7,291.67	-49,992,708.33
41531	BOA CP	19	40	01/04/07	01/04/07	MAT	5.250	-50,000,000.00	-49,992,708.33
any				02/01/07	01/04/07		5.251	-7,291.67	50,000,000.00
41532	BOA CP	19	40	01/04/07	01/03/07	PURC	5.250	50,000,000.00	49,992,708.33
any				01/08/07	01/03/07		5.251	-7,291.67	-49,992,708.33
41533	FEDERAL NATL MTG ASSN	19	87	02/06/07	01/04/07	PURC	5.130	25,000,000.00	24,882,437.50
any				01/08/07	01/04/07		5.134	-117,562.50	-24,882,437.50
41534	FEDERAL NATL MTG ASSN	19	87	02/20/07	01/04/07	PURC	5.130	25,000,000.00	24,832,562.50
any				01/08/07	01/04/07		5.165	-167,437.50	-24,832,562.50
41535	FEDERAL NATL MTG ASSN	19	87	12/28/07	01/03/07	PURC	4.910	50,000,000.00	47,558,638.89
any				01/08/07	01/04/07		5.162	-2,441,361.11	-47,558,638.89
41536	FEDL HOME LOAN BK CONS	19	87	04/02/07	01/04/07	PURC	5.100	25,000,000.00	24,688,333.33
any				01/08/07	01/04/07		5.164	-311,666.67	-24,688,333.33
41538	FEDL HOME LLN MTG CORP	19	87	08/21/07	01/03/07	PURC	4.990	50,000,000.00	48,412,902.78
any				01/08/07	01/04/07		5.154	-1,587,097.22	-48,412,902.78
41539	FEDL HOME LLN MTG CORP	19	43	05/14/07	01/04/07	PURC	5.090	25,000,000.00	24,540,486.11
any				01/08/07	01/04/07		5.185	-459,513.89	-24,540,486.11

CITY/COUNTY OF SAN FRANCISCO
M R. DANIEL DAILY 4 15-554-4487

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT

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01/01/07 TO 01/31/07

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SETTLEMENT DATE BASIS
FUND: 100 POOLED FUNDS

INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TXN COUPON TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
41540	BOA CP	19	40	01/05/07	01/04/07	PURC	5.250	50,000,000.00	49,992,708.33
amy				01/08/07	01/04/07		5.251		-7,291.67
				01/08/07	01/04/07		5.251		-49,992,708.33
41541	BOA CP	19	40	01/05/07	01/04/07	PURC	5.250	50,000,000.00	49,992,708.33
amy				01/08/07	01/04/07		5.251		-7,291.67
				01/08/07	01/04/07		5.251		-49,992,708.33
41542	BOA CP	19	40	01/05/07	01/04/07	PURC	5.250	50,000,000.00	49,992,708.33
amy				01/08/07	01/04/07		5.251		-7,291.67
				01/08/07	01/04/07		5.251		-49,992,708.33
41543	UNITED STATES TREAS BI	19	40	01/05/07	01/05/07	PURC	4.890	25,000,000.00	24,385,354.17
amy				01/08/07	01/05/07		5.013		-614,645.83
				01/08/07	01/05/07		5.110		-49,779,986.11
41544	FEDL HOME LOAN BK CONS	19	87	02/08/07	01/08/07	PURC	5.133	50,000,000.00	49,779,986.11
amy				01/08/07	01/08/07		5.133		-220,013.89
41545	UNITED STATES TREAS BI	19	40	01/05/07	01/08/07	PURC	4.910	25,000,000.00	24,393,069.44
amy				01/08/07	01/08/07		5.032		-606,930.56
				01/08/07	01/08/07		5.110		-49,496,097.22
41546	FEDERAL NATL MTG ASSN	19	89	03/20/07	01/08/07	PURC	5.162	50,000,000.00	50,390,902.78
amy				01/08/07	01/08/07		5.197		-503,902.78
41547	FEDL HOME LLN MTG CORP	19	45	07/02/07	01/03/07	PURC	5.066	42,000,000.00	40,942,050.33
amy				01/08/07	01/04/07		4.925		-49,411,736.11
				01/08/07	01/08/07		4.984		-588,263.89
41548	TREASURY BILLS	19	40	04/05/07	01/08/07	PURC	4.925	50,000,000.00	49,411,736.11
amy				01/09/07	01/09/07		5.140		-39,480,288.89
41549	FEDL HOME LOAN BK CONS	19	45	04/11/07	01/09/07	PURC	5.208	40,000,000.00	39,480,288.89
amy				01/09/07	01/10/07		5.230		-513,711.11
41550	UNION BANK CP	19	46	03/06/07	01/10/07	PURC	5.230	30,000,000.00	29,760,291.67
amy				01/10/07	01/10/07		5.272		-239,708.33
41551	FEDL HOME LOAN BK CONS	19	45	04/18/07	01/17/07	PURC	5.156	15,000,000.00	14,807,775.00
amy				01/19/07	01/18/07		5.193		-132,225.00
41552	TREASURY BILLS	19	40	03/22/07	01/17/07	PURC	4.965	20,000,000.00	19,826,225.00
amy				01/19/07	01/18/07		5.009		-173,775.00
41553	UNION BANK CP	19	46	03/19/07	01/18/07	PURC	5.230	25,000,000.00	24,785,715.28
amy				01/19/07	01/19/07		5.275		-214,284.72
41555	UNION BANK CP	19	46	05/15/07	01/23/07	PURC	5.210	30,000,000.00	29,513,733.33
amy				01/26/07	01/23/07		5.296		-486,266.67
41556	FEDL HOME LOAN BK CONS	19	45	04/25/07	01/24/07	PURC	5.135	13,000,000.00	12,831,258.19
amy				01/26/07	01/24/07		5.203		-168,741.81
41557	UNION BANK CP	19	46	03/23/07	01/24/07	PURC	5.230	30,000,000.00	29,747,216.67
amy				01/26/07	01/24/07		5.274		-252,783.33
41559	FEDL HOME LOAN BK CONS	19	45	03/28/07	01/26/07	PURC	5.136	16,000,000.00	15,867,605.33
amy				01/30/07	01/29/07		5.179		-132,394.67
41560	UNION BANK CP	19	46	04/03/07	01/26/07	PURC	5.220	25,000,000.00	24,768,000.00
amy				01/30/07	01/29/07		5.269		-232,000.00

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME

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01/01/07 TO 01/31/07
SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41561	CHASE NEGOTIABLE CD	19	76	03/01/07	01/30/07	FURC	5.260	25,000,000.00	25,000,000.00
any				01/30/07	01/30/07		5.260		-25,000,000.00

CITY/COUNTY OF SAN FRANCISCO
MMR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
01/01/07 TO 01/31/07
REPORT GRAND TOTALS

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TYPE/ TIN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	ASSETS					(GAIN) / LOSS	SETTLEMENT
				BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)			
PURC (34)	5.207	1251000000.00		1249616847.18	-11383152.82				-1249616847.18	
SALE (2)	5.088	-55,000,000.00		-53,707,486.11	1,292,513.89			-2,333.33	54,614,138.89	
INTR (1)	4.416							-546,875.00		
MMAT (29)	5.285	-1151000000.00		-1141310602.39				-11226467.05	1142847671.83	
ACR (1)	4.588			353,515.62			-353,515.62			

CITY / COUNTRY OF SAN FRANCISCO
M R . DANIEL DAILY 4 1 5 - 5 4 - 4 4 8 7

* ACTIVE TRANSACTIONS *

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DETAIL TRANSACTION REPORT - FIXED INCOME

01/01/07 TO 01/31/07

SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	CASH DATE	ENTRY	SETTLE	TXN	YIELD	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO									ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41330	CITI BANK TIME DEPOSIT	19	06/06/07	01/31/07	INTR	5.400						-23,250.00	23,250.00
amy		01/31/07	02/01/07	01/31/07		5.400						-23,680.56	23,680.56
41419	CITIBANK PTD 270490733	19	08/09/07	01/31/07	INTR	5.500							
amy		01/31/07	02/01/07	01/31/07		5.500							
41528	CITIBANK PTD 270491061	19	48 01/02/08	01/02/07	FURC	5.300				10,000,000.00	10,000,000.00		-10,000,000.00
amy		01/08/07	01/02/07			5.300						-42,694.44	42,694.44
41554	FIRST NATL BK PUBLIC T	01/31/07	02/01/07	01/31/07	INTR	5.300							
amy		19	63 01/19/08	01/19/07	FURC	5.250				5,000,000.00	5,000,000.00	-5,000,000.00	8,750.00
amy		01/22/07	01/19/07			5.250						-8,750.00	-10,000,000.00
41558	CITIBANK PTD 270491111	01/31/07	02/01/07	01/31/07	INTR	5.250							
amy		19	48 01/25/08	01/25/07	FURC	5.450				10,000,000.00	10,000,000.00	-9,083.33	9,083.33
amy		01/26/07	01/25/07			5.450							
amy		01/31/07	02/01/07	01/31/07	INTR	5.450							

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DALY 415-554-487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 01/01/07 TO 01/31/07
 REPORT GRAND TOTALS

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TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	ASSETS		AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
				BOOK VALUE	PREMIUM/ (DISCOUNT)				
PURC	5.350	25,000,000.00		25,000,000.00					
(3)								
INTR	5.379								
(5)								
							-107,458.33		-25,000,000.00

GAVIN NEWSOM
MAYORJosé Cisneros
TREASURERDaniel P. Driscoll
CHIEF INVESTMENT OFFICER

March 2, 2007

The Honorable Gavin Newsom
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2006 to February 28, 2007:

	<u>Pooled</u>	<u>All</u>
Interest Received	\$100,294,589	\$100,294,589
Total Net Earnings	\$122,338,198	\$122,338,198
Earned Income Yield	5.180%	5.180%
Average Age of Portfolio	134 Days	134 Days

Total cost of the securities on hand February 28, 2007 was \$3,632,687,710 with a market value of \$3,662,409,227 plus fixed assets accrued interests of \$13,528,693. The earned income yield for the month of February 2007 is 5.194%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of February 28, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros
Treasurer

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cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx

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(415) 554-4478

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
PORTFOLIO STATISTICS
2/01/07 THROUGH 2/28/07

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ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	11,261,900.16	.00	146,416.67	N/A	11,408,316.83
TOTAL NET EARNINGS THIS PERIOD:	13,936,607.60	.00	147,204.56	N/A	14,083,812.16
AVERAGE DAILY PORTFOLIO BALANCE:	3,499,760,675.74	.00	35,200,000.00	N/A	3,534,960,675.74
EARNED INCOME YIELD THIS PERIOD:	5.191	.000	5.451	N/A	5.194
END OF PERIOD PORTFOLIO BALANCE:	3,597,487,710.32	.00	35,200,000.00	N/A	3,632,687,710.32
CURRENT AMORTIZED BOOK VALUE:	3,598,953,568.94	.00	35,200,000.00	N/A	3,634,153,568.94
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.206	.000	5.451	N/A	5.208
WEIGHTED AVERAGE DAYS TO MATURITY:	133.83	.00	265.72	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	133.83	.00	265.72	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.194

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS

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7/01/06 THROUGH 2/28/07

ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	99,788,138.81	.00	506,450.42	N/A	100,294,589.23
TOTAL NET EARNINGS THIS PERIOD:	121,825,599.37	.00	512,599.03	N/A	122,338,198.40
AVERAGE DAILY PORTFOLIO BALANCE:	3,533,674,782.02	.00	14,068,312.76	N/A	3,547,743,094.78
EARNED INCOME YIELD THIS PERIOD:	5.178	.000	5.473	N/A	5.180
END OF PERIOD PORTFOLIO BALANCE:	3,597,487,710.32	.00	35,200,000.00	N/A	3,632,687,710.32
CURRENT AMORTIZED BOOK VALUE:	3,598,953,568.94	.00	35,200,000.00	N/A	3,634,153,568.94
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.203	.000	5.451	N/A	5.205
WEIGHTED AVERAGE DAYS TO MATURITY:	133.83	.00	265.72	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	133.83	.00	265.72	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.180

CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DALY 415-554-4487
 PORTFOLIO STATISTICS
 7/01/06 THROUGH 2/28/07

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FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	99,788,138.81	.00	506,450.42	N/A	100,294,589.23
TOTAL NET EARNINGS THIS PERIOD:	121,825,599.37	.00	512,599.03	N/A	122,338,198.40
AVERAGE DAILY PORTFOLIO BALANCE:	3,533,674,782.02	.00	14,068,312.76	N/A	3,547,743,094.78
EARNED INCOME YIELD THIS PERIOD:	5.178	.000	5.473	N/A	5.180
END OF PERIOD PORTFOLIO BALANCE:	3,597,487,710.32	.00	35,200,000.00	N/A	3,632,687,710.32
CURRENT AMORTIZED BOOK VALUE:	3,598,953,568.94	.00	35,200,000.00	N/A	3,634,153,568.94
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.203	.000	5.451	N/A	5.205
WEIGHTED AVERAGE DAYS TO MATURITY:	133.83	.00	265.72	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	133.83	.00	265.72	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.180

SUMMARY DESCRIPTION

		CUPN	TRDNG	BOOK	PAR	BOOK
		RATE	YIELD	PRICE	VALUE	VALUE
					SHARES	
(Inv Type) 11	TREASURY BILLS	4.922	5.007	98.297	200,000,000.00	196,593,009.71
(Inv Type) 12	TREASURY NOTES	4.341	4.798	99.518	640,000,000.00	636,912,224.13
(Inv Type) 41	FNMA DISCOUNT NOTES	4.992	5.167	96.599	602,000,000.00	581,527,358.05
(Inv Type) 43	FEDERAL HOME LOAN DISC NOTES	5.121	5.195	98.566	267,000,000.00	263,171,346.98
(Inv Type) 44	FMC DISCOUNT NOTES	5.023	5.190	96.778	757,000,000.00	732,610,839.77
(Inv Type) 81	COMMERCIAL PAPER DISC	5.200	5.296	98.177	786,000,000.00	771,672,931.68
(Inv Type) 91	NEGOTIABLE C.D.'S	5.296	5.296	100.000	415,000,000.00	415,000,000.00
(Inv Type) 1010	PUBLIC TIME DEPOSIT	5.065	5.065	100.000	200,000.00	200,000.00
(Inv Type) 1011	PUBLIC TIME DEPOSIT MONTHLY	5.379	5.379	100.000	35,000,000.00	35,000,000.00
REPORT TOTALS		4.972	5.144	98.122	3,702,200,000.00	3,632,687,710.32
ASSETS						
FIXED						

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 4 15-554-487
INVESTMENT INVENTORY WITH MARKET VALUE

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(RPTMT)

INVESTMENTS OUTSTANDING AS OF 02/28/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND CPN RATE	PAR/ YTM TR	SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41214	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.6250	50,000,000.00	49,859,375.00	965,659.34	SUNGARD	31,250.00
A 41215	T NOTE (99.21) 03/31/06 03/31/08	912828E29	43	000	4.8073	49,828,125.00	99,718,750,000.00	965,659.34	SUNGARD	31,250.00
A 41216	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.6250	50,000,000.00	49,859,375.00	965,659.34	SUNGARD	31,250.00
A 41217	T NOTE (99.21) 03/31/06 03/31/08	912828E29	40	000	4.8073	49,828,125.00	99,718,750,000.00	965,659.34	SUNGARD	31,250.00
A 41218	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.6250	50,000,000.00	49,859,375.00	965,659.34	SUNGARD	31,250.00
A 41219	T NOTE (99.21) 03/31/06 03/31/08	912828E29	40	000	4.8073	49,828,125.00	99,718,750,000.00	965,659.34	SUNGARD	31,250.00
SUBTOTAL (Inv Type) 12 TREASURY NOTES									8,631,955.51	892,578.12
SUBTOTAL (Inv Type) 12 TREASURY NOTES									8,631,955.51	-187,614.75
A 41460	FNMA DISCOUNT NOTES 10/03/06 03/06/07	313588CS2	19	100	5.0300	50,000,000.00	49,965,000.00	1,040,930.55	UPRICE	-69.44
A 41546	FEDERAL NATL MTG ASSN DISC N 01/08/07 03/20/07	313588DG7	19	100	5.1406	48,924,138.89	99,930,000,000.00	369,055.56	UPRICE	-152.78
A 41474	FNMA DISCOUNT NOTES 10/27/06 04/11/07	313588EE1	19	100	5.1620	49,496,097.22	99,730,000,000.00	614,930.56	UPRICE	-4,802.78
A 41469	FEDERAL NATL MTG ASSN DISC N 10/25/06 04/25/07	313588EUS	19	100	5.0900	25,000,000.00	24,802,500.00	448,909.72	UPRICE	-3,090.28
A 41505	FEDERAL NATL MTG ASSN DISC N 11/27/06 05/02/07	313588FB6	19	100	5.1943	48,899,333.33	99,110,000,000.00	663,222.22	UPRICE	-7,555.55
A 41483	FEDERAL NATL MTG ASSN DISC N 11/01/06 07/11/07	313588H21	19	100	5.1599	48,257,000.00	98,130,000,000.00	830,000.00	UPRICE	-22,000.00
A 41459	FNMA DISCOUNT NOTES 09/28/06 07/17/07	313588JF3	19	100	5.1028	24,006,388.89	98,040,000,000.00	524,027.78	UPRICE	-20,416.67
A 41484	FEDERAL NATL MTG ASSN DISC N 11/01/06 07/24/07	313588JN6	19	100	5.1480	48,174,444.44	97,950,000,000.00	826,566.67	UPRICE	-26,111.11
A 41457	FNMA DISCOUNT NOTES 09/27/06 07/31/07	313588JV8	19	100	4.9000	50,000,000.00	48,925,000.00	1,054,861.11	UPRICE	-40,555.55
A 41492	FNMA DISCOUNT NOTES 11/17/06 07/31/07	313588JV8	19	100	5.1337	47,910,694.44	97,850,000,000.00	216,233.33	UPRICE	-6,466.66
A 41493	FEDERAL NATL MTG ASSN DISC N 11/17/06 08/01/07	313588JW6	19	100	5.1736	14,457,733.33	97,850,000,000.00	216,233.33	UPRICE	-4,387.50
A 41494	FEDERAL NATL MTG ASSN DISC N 11/17/06 08/02/07	313588JX4	19	100	5.1743	14,465,654.17	97,850,000,000.00	216,233.33	UPRICE	-5,308.33
A 41495	FEDERAL NATL MTG ASSN DISC N 11/17/06 08/03/07	313588JY2	19	100	4.9900	15,000,000.00	14,673,000.00	216,233.33	UPRICE	-4,729.16
A 41535	FEDERAL NATL MTG ASSN DISC N 01/04/07 12/28/07	313588RB3	19	100	5.1758	14,461,495.83	97,820,000,000.00	381,888.89	UPRICE	-5,527.78
A 41568	FEDERAL NATL MTG ASSN DISC N 02/14/07 02/01/08	313588SN6	19	100	5.1620	47,558,638.89	95,870,000,000.00	51,989.58	UPRICE	33,032.64
A 41569	FEDERAL NATL MTG ASSN DISC N 02/16/07 02/01/08	313588SN6	45	000	5.2471	23,779,977.78	95,460,000,000.00	80,681.25	UPRICE	48,506.25
A 41579	FEDERAL NATL MTG ASSN DISC N 02/28/07 02/01/08	313588SN6	40	000	5.2168	42,827,812.50	95,460,000,000.00	5,046.39	UPRICE	20,833.05
A 41579	FEDERAL NATL MTG ASSN DISC N 02/28/07 02/01/08	313588SN6	87	000	5.1473	35,294,320.56	95,460,000,000.00	95,460,000.00	UPRICE	

1 CITY / COUNTRY OF SAN FRANCISCO
MR. DANIEL DALY 4 15-554-4 487
INVESTMENT INVENTORY WITH MARKET VALUE
INVESTMENTS OUTSTANDING AS OF 02/28/07
MAJOR SORT KEY IS ICC#

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(RPTMKT)

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/ SHARES	BOOK	MARKET PRICE	MARKET PRICE	CURR ACCT PRICE	INT SOURCE	UNREALIZED GAIN	UNREALIZED LOSS
SUBTOTAL (Inv Type) 41 FAMA DISCOUNT NOTES 16.09%(M)														
A 41519	F H L B	313384CT4	19	100	5.1210	25.000.000.00	24,978,500.00				298,725.00			
	12/07/06 03/07/07		45	000	5.1874	24,679,937.50	99,914,000,000.00				SUNGD		-162.50	
A 41514	FEDERAL HOME LOAN DISC NOTES	313384CV9	19	100	5.1250	50,000.000.00	49,942,666.67				590,798.62			
	12/08/06 03/09/07		44	000	5.1823	49,352,256.94	99,865,333,333.33				SUNGD		-388.89	
A 41559	FEDL HOME LOAN BK CONS DISC	313384DQ9	19	100	5.1360	16,000.000.00	15,938,080.00				70,762.67			
	01/29/07 03/28/07		45	000	5.1789	15,867,605.33	99,613,000,000.00				SUNGD		-288.00	
A 41536	FEDL HOME LOAN BK CONS DISC	313384DV8	19	100	5.1000	25,000.000.00	24,885,333.33				198,333.34			
	01/04/07 04/02/07		87	000	5.1644	24,688,333.33	99,543,333,333.33				SUNGD		-1,333.34	
A 41549	FEDL HOME LOAN BK CONS DISC	313384EE5	19	100	5.1400	40,000.000.00	39,764,933.33				285,555.55			
	01/10/07 04/11/07		45	000	5.2077	39,480,288.89	99,412,333,333.33				SUNGD		-911.11	
A 41551	FEDL HOME LOAN BK CONS DISC	313384EM7	19	100	5.1260	15,000.000.00	14,896,800.00				89,705.00			
	01/18/07 04/18/07		45	000	5.1925	14,807,775.00	99,312,000,000.00				SUNGD		-680.00	
A 41576	FEDL HOME LOAN BK CONS DISC	313384EM7	19	100	5.1800	30,000.000.00	29,793,600.00				25,900.00			
	02/23/07 04/18/07		45	000	5.2206	29,766,900.00	99,312,000,000.00				SUNGD		800.00	
A 41556	FEDL HOME LOAN BK CONS DISC	313384EU9	19	100	5.1350	13,000.000.00	12,897,516.67				66,755.00			
	01/24/07 04/25/07		45	000	5.2025	12,831,258.19	99,211,666,666.67				SUNGD		-496.52	
A 41564	FEDL HOME LOAN BK CONS DISC	313384FD0	19	100	5.0750	25,000.000.00	24,433,333.33				74,010.42			
	02/08/07 08/08/07		40	000	5.2079	24,362,100.69	97,733,333,333.33				SUNGD		-2,777.78	
A 41572	FEDL HOME LOAN BK CONS DISC	313384KD0	19	100	5.0600	28,000.000.00	27,365,333.33				35,420.00			
	02/20/07 08/08/07		40	000	5.1831	27,334,891.11	97,733,333,333.33				SUNGD		-4,977.78	
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC 7.23%(M)														
					5.1206	267,000.000.00	264,896,096.66				1,735,965.60		800.00	
					5.1949	263,171,346.98	99,212,021,000.00				-12,015.92			
SUBTOTAL (Inv Type) 44														
A 41447	FMC DISCOUNT NOTES	313396DWO	19	100	5.0200	25,000.000.00	24,881,750.00				547,319.44			
	09/25/06 04/03/07		40	000	5.1566	24,337,638.89	99,527,000,000.00				SUNGD		-3,208.33	
A 41516	FMC DISCOUNT NOTES	313396ED1	19	100	5.0800	25,000.000.00	24,856,666.67				292,805.56			
	12/08/06 04/10/07		89	000	5.1697	24,566,083.33	99,426,666,666.67				SUNGD		-2,222.22	
A 41435	FMC DISCOUNT NOTES	313396EE9	19	100	5.0700	50,000.000.00	49,706,166.67				1,225,250.00			
	09/08/06 04/11/07		40	000	5.2283	48,486,041.67	99,412,333,333.33				SUNGD		-5,125.00	
A 41475	FMC DISCOUNT NOTES	313396ET6	19	100	5.0600	50,000.000.00	49,613,000.00				878,472.22			
	10/27/06 04/24/07		87	000	5.1906	48,742,027.78	99,226,000,000.00				SUNGD		-7,500.00	
A 41508	FMC DISCOUNT NOTES	313396ET6	19	100	5.1000	39,000.000.00	38,598,140.00				502,775.00			
	11/30/06 04/24/07		87	000	5.2070	38,198,875.00	99,226,000,000.00				SUNGD		-3,510.00	
A 41453	FMC DISCOUNT NOTES	313396EW9	19	100	5.1305	17,472,120.00	17,852,940.00				385,950.00			
	09/27/06 04/27/07		40	000	5.2070	17,472,120.00	99,183,000,000.00				SUNGD		-5,130.00	
A 41436	FMC DISCOUNT NOTES	313396FG3	19	100	5.0500	50,000.000.00	49,520,763.89				1,220,416.67			
	09/08/06 05/07/07		40	000	5.2267	48,309,652.78	99,041,527,777.78				SUNGD		-9,305.56	
A 41539	FEDL HOME LN MTG CORP DISC	313396FF3	19	100	5.0900	25,000.000.00	24,735,347.22				197,944.44			
	01/04/07 05/14/07		43	000	5.1853	24,540,486.11	98,941,388,888.89				SUNGD		-3,083.33	
A 41489	FEDL HOME LN MTG CORP DISC	313396GHE	19	100	5.0100	7,000.000.00	6,887,062.78				108,132.50			
	11/10/06 06/22/07		40	000	5.1712	6,781,786.67	98,386,611,111.11				SUNGD		-2,856.39	

1 CITY / COUNTY OF SAN FRANCISCO
 M.R. DANIEL DALY 4 15-554-487
 INVESTMENT INVENTORY WITH MARKET VALUE
 INVESTMENTS OUTSTANDING AS OF 02/28/07
 MAJOR SORT KEY IS ICC#

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND CPN RATE YTM TR	PAR / SHARES	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41454	FMC DISCOUNT NOTES 09/27/06 06/25/07	313396HH9	19	100	4.9100	39,000,000.00	38,354,073.33	824,470.84	-28,903.34
A 41517	FMC DISCOUNT NOTES 12/08/06 06/26/07	313396HJ5	19	100	5.0984	37,558,505.83	38,343,777,777.78	SUNGARD	
A 41438	FMC DISCOUNT NOTES 09/12/06 06/29/07	313396HM8	19	100	5.1429	10,000,000.00	9,832,950.00	115,277.78	-4,550.00
A 41490	FEDL HOME LNN MTG CORP DISC 11/10/06 07/02/07	313396HQ9	19	100	5.0550	30,000,000.00	29,488,000.00	716,125.00	-6,500.00
A 41547	FEDL HOME LNN MTG CORP DISC 12/12/06 07/19/07	313396HJ7	19	100	5.2686	28,778,375.00	29,293,333,333.33	SUNGARD	
A 41548	FMC DISCOUNT NOTES 11/01/06 07/23/07	313396JMG	19	100	5.1893	48,368,500.00	49,125,333.33	773,916.67	-17,083.34
A 41578	FEDL HOME LNN MTG CORP DISC 02/27/07 10/26/07	313396NL3	19	100	5.0660	42,000,000.00	41,285,280.00	330,978.67	-7,749.00
A 41571	FEDL HOME LNN MTG CORP DISC 02/16/07 12/06/07	313396QD8	19	100	5.1675	24,238,062.50	24,502,222.22	274,854.17	-10,694.45
A 41565	FEDL HOME LNN MTG CORP DISC 02/08/07 02/04/08	313396SR5	19	100	5.1472	48,181,333.33	49,952,000,000.00	826,666.67	-32,000.00
A 41520	FREDDIE MAC 12/20/06 09/18/07	313396LW1	19	100	4.9600	50,000,000.00	49,976,000.00	434,200.00	-13,200.00
A 41578	FEDL HOME LNN MTG CORP DISC 02/27/07 10/26/07	313396NL3	19	100	4.9901	28,964,600.00	29,385,600.00	388,111.11	-26,430.56
A 41571	FEDL HOME LNN MTG CORP DISC 02/16/07 12/06/07	313396QD8	19	100	5.1536	48,412,902.78	49,549,166,666.67	245,048.61	-13,958.33
A 41565	FEDL HOME LNN MTG CORP DISC 02/08/07 02/04/08	313396SR5	19	100	5.1639	24,061,222.22	24,158,520.83	6,986.11	-6,638.89
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES					5.0226	757,000,000.00	742,995,462.77	10,516,860.62	77,411.12
					5.1896	732,610,839.77	98,149,950,000.00	-209,648.74	
A 41550	UNION BANK CP 01/10/07 03/06/07	904851Q68	19	100	5.2300	30,000,000.00	29,978,083.33	217,916.66	-125.00
A 41577	WEB CP 02/26/07 03/16/07	9497F1Q08	19	100	5.2721	29,760,291.67	99,926,944,444.44	SUNGARD	
A 41553	UNION BANK CP 01/19/07 03/19/07	904851QK7	19	100	5.2538	24,934,500.00	24,945,208.33	10,916.67	-208.34
A 41463	BOA CP 10/11/06 03/20/07	0660F1QL8	19	100	5.2752	24,785,715.28	24,934,250.00	148,909.72	-375.00
A 41472	BOA CP 10/26/06 03/20/07	0660F1QL8	19	100	5.1850	50,000,000.00	49,861,154.44	1,015,395.83	-1,979.17
A 41503	BOA CP 11/24/06 03/22/07	0660F1QK4	19	100	5.3073	48,847,777.78	99,722,388,888.89	914,375.00	-923.62
A 41504	BOA CP 11/24/06 03/23/07	0660F1QK9	19	100	5.3373	48,947,743.06	99,722,388,888.89	703,923.61	-1,020.84
A 41557	UNION BANK CP 01/24/07 03/23/07	904851QK6	19	100	5.3160	49,143,680.56	99,693,166,666.67	703,923.61	-1,069.44
					5.3250	50,000,000.00	49,839,277.78	156,900.00	-550.00
					5.3168	49,136,423.61	99,678,555,555.56		
					5.2300	30,000,000.00	29,903,566.67		
					5.2744	29,747,216.67	99,678,555,555.56		

(RPTMT)

INVESTMENTS OUTSTANDING AS OF 02/28/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND	CDN RATE	PAR/SHARES	MARKET PRICE	MARKET VALUE	CURR ACCT INT UNREALIZED GAIN	PRICE SOURCE UNREALIZED LOSS
				SAFE	YTM TR	BOOK				
A 4454	FMC DISCOUNT NOTES 09/27/06 06/25/07	313396H9	19	100	4.9100	39,000,000.00	38,354,073.33	824,470.84		
A 4517	FMC DISCOUNT NOTES 09/27/06 06/25/07	313396H5	19	100	5.0984	37,558,505.83	98,343,777,777.78	SUNGARD	-28,903.34	
A 4438	FMC DISCOUNT NOTES 12/08/06 06/26/07	313396H8	19	100	5.0000	10,000,000.00	9,832,950.00	115,277.78		
A 4438	FMC DISCOUNT NOTES 12/08/06 06/26/07	313396H8	43	000	5.1429	9,722,222.22	98,329,500,000.00	SUNGARD	-4,550.00	
A 4490	FEDL HOME LLN MTG CORP DISC 09/12/06 06/29/07	313396H9	87	100	5.2696	30,000,000.00	29,488,000.00	716,125.00		
A 4490	FEDL HOME LLN MTG CORP DISC 09/12/06 06/29/07	313396H9	19	100	5.0200	50,000,000.00	49,125,333.33	773,916.67		
A 4547	FEDL HOME LLN MTG CORP DISC 11/10/06 07/02/07	313396H9	87	100	5.1893	48,368,500.00	98,250,666,666.67	SUNGARD	-17,083.34	
A 4547	FEDL HOME LLN MTG CORP DISC 11/10/06 07/02/07	313396H9	19	100	5.0660	42,000,000.00	41,265,280.00	330,978.67		
A 4518	FMC DISCOUNT NOTES 01/04/07 07/02/07	313396H7	45	000	5.1969	40,942,050.33	98,250,666,666.67	SUNGARD	-7,749.00	
A 4518	FMC DISCOUNT NOTES 12/12/06 07/19/07	313396H7	19	100	5.0100	25,000,000.00	24,502,222.22	274,854.17		
A 4485	FEDL HOME LLN MTG CORP DISC 11/01/06 07/23/07	313396M6	89	100	4.1675	50,000,000.00	98,008,888,888.89	SUNGARD	-10,694.45	
A 4496	FEDL HOME LLN MTG CORP DISC 11/01/06 07/23/07	313396M6	40	000	5.1472	48,181,333.33	97,952,000,000.00	SUNGARD	-32,000.00	
A 4538	FEDL HOME LLN MTG CORP DISC 11/01/06 07/23/07	313396S1	87	100	4.9900	28,964,600.00	29,385,600.00	434,200.00		
A 4538	FEDL HOME LLN MTG CORP DISC 11/01/06 07/23/07	313396S1	19	100	4.9900	50,000,000.00	97,952,000,000.00	SUNGARD	-13,200.00	
A 4520	FREDDIE MAC 12/20/06 09/18/07	313396LW1	87	000	5.1536	48,412,902.78	97,549,166,666.67	SUNGARD	-26,430.56	
A 4578	FEDL HOME LLN MTG CORP DISC 02/27/07 10/26/07	313396LJ3	49	000	5.1639	25,000,000.00	24,292,312.50	245,048.61		
A 4578	FEDL HOME LLN MTG CORP DISC 02/27/07 10/26/07	313396LJ3	19	100	5.0300	25,000,000.00	24,158,520.83	6,986.11		
A 4571	FEDL HOME LLN MTG CORP DISC 02/16/07 12/06/07	313396QD8	87	000	5.2053	24,158,173.61	96,634,083,333.33	SUNGARD	-6,618.89	
A 4565	FEDL HOME LLN MTG CORP DISC 02/08/07 02/04/08	313396S5	40	000	5.2447	40,280,578.33	96,156,250,000.00	76,288.33		
A 4565	FEDL HOME LLN MTG CORP DISC 02/08/07 02/04/08	313396S5	19	100	4.9670	50,000,000.00	97,703,125.00	144,870.83	48,652.78	
SUBTOTAL	(Inv Type) 44 FMC DISCOUNT NOTES	20.29%(M)			5.0226	757,000,000.00	742,995,462.77	10,516,860.62	77,411.12	
					5.1896	732,610,839.77	98,149,995,000.00		-209,648.74	
A 41550	UNION BANK CP 01/10/07 03/06/07	90485LQ68	19	100	5.2300	30,000,000.00	29,978,083.33	217,916.66		
A 41577	WFB CP 02/26/07 03/16/07	94597F1Q08	46	000	5.2721	29,760,291.67	99,326,944,444.44	SUNGARD	-125.00	
A 41553	UNION BANK CP 01/19/07 03/19/07	90485LQK7	41	000	5.2538	24,934,500.00	24,954,208.33	10,916.67		
A 41463	BOA CP 10/11/06 03/20/07	0660P1Q18	19	100	5.2300	25,000,000.00	24,934,250.00	148,909.72		
A 41472	BOA CP 10/26/06 03/20/07	0660P1Q18	46	000	5.2752	24,785,715.28	99,737,000,000.00	SUNGARD	-375.00	
A 41503	BOA CP 11/24/06 03/22/07	0660P1Q14	19	100	5.1850	50,000,000.00	49,861,194.44	1,015,395.83		
A 41504	BOA CP 11/24/06 03/22/07	0660P1Q14	46	000	5.3073	48,847,777.78	99,722,388,888.89	SUNGARD	-1,979.17	
A 41557	UNION BANK CP 01/24/07 03/23/07	90485LQF6	19	100	5.2300	30,000,000.00	29,903,566.67	156,900.00		
A 41557	UNION BANK CP 01/24/07 03/23/07	90485LQF6	46	000	5.2744	29,747,216.67	99,678,555,555.56	SUNGARD	-550.00	

(REPMKT)

CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DAILY 415-554-487
 INVESTMENT INVENTORY WITH MARKET VALUE
 INVESTMENTS OUTSTANDING AS OF 02/28/07
 MAJOR SORT KEY IS ICC#

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CFN RATE YTM TR	PAY/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 41575	BOA NEGOTIABLE C.D 02/23/07 08/23/07	06050GC65	19	100	5.3150	50,000,000.00	50,002,641.84	44,231.67	2,641.84
			40	000	5.3150	50,000,000.00	100,0052836834	SUNGARD	
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S									
					5.2964	415,000,000.00	414,989,663.13	4,889,820.12	2,641.84
					5.2964	415,000,000.00	99,9975090000		-12,978.71
A 41369	MISSION BANK CD 07/16/06 06/06/07		19	100	5.6300	100,000.00	97,983.06	938.33	-2,016.94
			60	000	5.6300	100,000.00	97,983055555556	SUNGARD	
A 41498	MISSION AREA CR UNION 11/02/06 11/02/07		19	100	4.5000	100,000.00	96,371.50	750.00	
			62	000	4.5000	100,000.00	96,371500000000	SUNGARD	-3,628.50
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT									
					.01%(M)	200,000.00	194,354.56	1,688.33	.00
					.0650	200,000.00	97,177278000000		-5,645.44
A 41330	CITI BANK TIME DEPOSIT 06/07/06 06/06/07		19	100	5.4000	5,000,000.00	4,928,597.22	750.00	-71,402.78
			48	000	5.4000	5,000,000.00	98,571944444444	SUNGARD	
A 41419	CITIBANK PTD 270490733 08/03/06 08/03/07		19	100	5.5000	5,000,000.00	4,881,486.11	763.89	
			48	000	5.5000	5,000,000.00	97,629722222222	SUNGARD	-118,513.89
A 41528	CITIBANK PTD 270492061 01/02/07 01/02/08		19	100	5.3000	10,000,000.00	9,547,175.00	1,472.22	
			48	000	5.3000	10,000,000.00	95,471750000000	SUNGARD	-452,825.00
A 41554	FIRST NATL BK PUBLIC TIME DPT 01/19/07 01/19/08		19	100	5.2500	5,000,000.00	4,764,050.00	759.17	-238,950.00
			63	000	5.2500	5,000,000.00	95,221000000000	SUNGARD	
A 41558	CITIBANK PTD 270491111 01/25/07 01/25/08		19	100	5.4500	10,000,000.00	9,513,250.00	1,513.89	
			48	000	5.4500	10,000,000.00	95,132500000000	SUNGARD	-486,750.00
SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M									
					.92%(M)	35,000,000.00	33,631,598.33	5,229.17	.00
					.3786	35,000,000.00	96,090167000000		-1,368,441.67
GRAND TOTAL									
					4.9721	3702200000.00	3662409227.39	44,228,078.65	1,080,651.63
					5.1444	3632687710.32	98,925213000000		-2,058,520.08

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY INVENTOR 415-554-4487
(SIRPT) INVESTMENT OUTSTANDING AS OF 2/28/07
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

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RUN: 03/01/07 10:39:29

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAP/ YIELD	CUPN RATE	TRNG	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41552	TREASURY BILLS	912795Y11	100	03/22/07	01/18/07	000	4.965	5.009	99.131	20,000,000.00	19,826,225.00
A 41461	TREASURY BILLS	912795ZA2	100	04/05/07	10/05/06	000	4.825	4.946	97.561	50,000,000.00	48,780,347.22
A 41462	TREASURY BILLS	912795ZA2	100	04/05/07	10/05/06	000	4.825	4.946	97.561	50,000,000.00	4,878,034.72
A 41548	TREASURY BILLS	912795ZA2	100	04/05/07	01/09/07	000	4.925	4.984	98.823	50,000,000.00	49,411,736.11
A 41562	UNITED STATES TREAS BILL	912795SF1	100	05/10/07	02/08/07	000	5.020	5.085	98.731	45,000,000.00	44,428,975.00
A 41545	UNITED STATES TREAS BIL	912795ZP9	100	07/05/07	01/08/07	000	4.910	5.032	97.572	25,000,000.00	24,393,069.44
A 41563	UNITED STATES TREAS BILL	912795ZU8	100	08/09/07	02/08/07	000	4.960	5.088	97.492	5,000,000.00	4,874,632.22
SUBTOTAL (Inv Type) 11 TREASURY BILLS											196,593,009.71
5.413%(C)											
A 41482	T NOTE (99.41)	912828BDW7	100	05/31/07	11/14/06	000	3.500	5.054	99.121	45,000,000.00	44,604,492.19
A 40980	T NOTE (98.205)	912828DY3	100	06/30/07	11/14/06	000	3.625	4.506	98.629	25,000,000.00	24,657,226.56
A 41522	T NOTE (99.12)	912828CR9	100	08/15/07	02/09/06	000	2.750	5.032	98.598	49,298,828.13	49,298,828.13
A 41106	T NOTE (99.12)	912828CR9	100	11/30/07	02/08/06	000	4.250	4.611	99.375	20,000,000.00	19,875,000.00
A 41089	T NOTE (99.30)	912828BY2	100	01/31/08	01/31/06	000	4.375	4.416	99.922	25,000,000.00	24,980,583.50
A 41134	T NOTE (99.27)	912828BY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41136	T NOTE (99.27)	912828BY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41137	T NOTE (99.27)	912828BY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41138	T NOTE (99.27)	912828BY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41210	TREASURY NOTES (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41211	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41212	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41213	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41214	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41215	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41216	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41217	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
SUBTOTAL (Inv Type) 12 TREASURY NOTES											636,912,224.13
17.53%(C)											
A 41460	FNMA DISCOUNT NOTES	3135686CS2	100	03/06/07	10/03/06	000	5.030	5.141	97.848	50,000,000.00	48,924,138.89
A 41546	FEDERAL NATL MTG ASSN DI	313568BD7	100	03/20/07	01/08/07	000	5.110	5.162	98.992	50,000,000.00	49,496,097.22
A 41474	FNMA DISCOUNT NOTES	313568BE1	100	04/11/07	10/27/06	000	5.060	5.181	97.667	35,000,000.00	34,183,372.22
A 41469	FEDERAL NATL MTG ASSN DI	313568BUE9	100	04/25/07	10/25/06	000	5.090	5.224	97.427	25,000,000.00	24,356,680.56
A 41505	FEDERAL NATL MTG ASSN DI	313568BPE6	100	05/02/07	11/27/06	000	5.080	5.194	97.799	50,000,000.00	48,899,333.33
A 41483	FEDERAL NATL MTG ASSN DI	313568BZ1	100	07/11/07	11/01/06	000	4.980	5.160	96.514	50,000,000.00	48,257,000.00
A 41459	FNMA DISCOUNT NOTES	313568BF3	100	07/17/07	09/28/06	000	4.900	5.103	96.026	25,000,000.00	24,006,388.89
A 41484	FEDERAL NATL MTG ASSN DI	313568H21	100	07/24/07	01/01/06	000	4.960	5.148	96.349	48,174,444.44	47,910,694.44
A 41457	FNMA DISCOUNT NOTES	313568BV6	100	07/31/07	09/27/06	000	4.900	5.114	95.821	50,000,000.00	47,910,694.44
A 41492	FNMA DISCOUNT NOTES	313568BV8	100	07/31/07	11/17/06	000	4.990	5.174	96.452	15,000,000.00	14,467,733.33
A 41493	FEDERAL NATL MTG ASSN DI	313568JW6	100	08/01/07	11/17/06	000	4.990	5.174	96.438	15,000,000.00	14,465,654.17
A 41494	FEDERAL NATL MTG ASSN DI	313568JX4	100	08/02/07	11/17/06	000	4.990	5.175	96.424	15,000,000.00	14,463,575.00
A 41495	FEDERAL NATL MTG ASSN DI	313568JY2	100	08/03/07	11/17/06	000	4.990	5.176	96.410	15,000,000.00	14,461,495.83

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (RICHER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	FEDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41535	FEDERAL NATL MTG ASSN DI 313588R3		100	12/28/07	01/04/07	000	4.910	5.162	95.117	50,000,000.00	47,558,618.89
A 41568	FEDERAL NATL MTG ASSN DI 313588N6		100	02/01/08	02/14/07	000	4.931	5.247	95.120	25,000,000.00	23,779,977.78
A 41569	FEDERAL NATL MTG ASSN DI 313588N6		100	02/01/08	02/16/07	000	4.965	5.217	95.173	45,000,000.00	42,827,812.50
A 41579	FEDERAL NATL MTG ASSN DI 313588N6		100	02/01/08	02/28/07	000	4.910	5.147	95.390	37,000,000.00	35,294,320.56
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES											581,527,358.05
16.01%(C)											
A 41519	F H L B 313384C4		100	03/07/07	12/07/06	000	5.121	5.187	98.720	25,000,000.00	24,679,937.50
A 41514	FEDERAL HOME LOAN DISC N 313384CV9		100	03/09/07	12/08/06	000	5.125	5.192	98.705	50,000,000.00	49,352,256.94
A 41559	FEDL HOME LOAN BK CONS D 313384DV8		100	03/28/07	01/29/07	000	5.136	5.179	99.173	16,000,000.00	15,867,605.33
A 41534	FEDL HOME LOAN BK CONS D 313384DV8		100	04/02/07	01/04/07	000	5.164	5.168	98.753	25,000,000.00	24,688,333.33
A 41549	FEDL HOME LOAN BK CONS D 313384EE5		100	04/11/07	01/10/07	000	5.140	5.208	98.701	40,000,000.00	39,480,288.89
A 41551	FEDL HOME LOAN BK CONS D 313384E7		100	04/18/07	01/18/07	000	5.126	5.193	98.719	15,000,000.00	14,807,775.00
A 41576	FEDL HOME LOAN BK CONS D 313384E7		100	04/18/07	02/23/07	000	5.180	5.221	99.223	30,000,000.00	29,766,900.00
A 41556	FEDL HOME LOAN BK CONS D 313384E9		100	04/25/07	01/24/07	000	5.135	5.203	98.702	13,000,000.00	12,831,258.19
A 41564	FEDL HOME LOAN BK CONS D 313384D0		100	08/08/07	02/08/07	000	5.075	5.208	97.448	25,000,000.00	24,362,100.69
A 41572	FEDL HOME LOAN BK CONS D 313384D0		100	08/08/07	02/20/07	000	5.060	5.183	97.625	28,000,000.00	27,334,891.11
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES											263,171,346.98
7.24%(C)											
A 41447	FMC DISCOUNT NOTES 313396D0		100	04/03/07	09/25/06	000	5.020	5.157	97.351	25,000,000.00	24,337,638.89
A 41516	FMC DISCOUNT NOTES 313396D1		100	04/10/07	12/08/06	000	5.170	5.192	98.264	25,000,000.00	24,566,083.33
A 41435	FMC DISCOUNT NOTES 313396E9		100	04/11/07	09/08/06	000	5.070	5.228	95.972	50,000,000.00	48,486,041.67
A 41475	FMC DISCOUNT NOTES 313396E9		100	04/24/07	10/21/06	000	5.060	5.161	97.484	30,000,000.00	28,742,027.78
A 41508	FMC DISCOUNT NOTES 313396E6		100	04/24/07	11/30/06	000	5.100	5.207	97.846	39,000,000.00	38,198,875.00
A 41453	FMC DISCOUNT NOTES 313396R9		100	04/24/07	11/30/06	000	4.980	5.150	97.067	18,000,000.00	17,472,120.00
A 41436	FMC DISCOUNT NOTES 313396R3		100	05/07/07	09/08/06	000	5.050	5.227	96.619	50,000,000.00	48,309,652.78
A 41539	FEDL HOME LLN MTG CORP D 313396H3		100	05/14/07	01/04/07	000	5.030	5.185	98.162	25,000,000.00	24,580,486.11
A 41489	FEDL HOME LLN MTG CORP D 313396H6		100	06/25/07	11/10/06	000	5.011	5.171	96.883	39,000,000.00	37,536,505.83
A 41517	FMC DISCOUNT NOTES 313396H9		100	06/25/07	09/27/06	000	4.910	5.098	96.304	39,000,000.00	37,536,505.83
A 41438	FMC DISCOUNT NOTES 313396H8		100	06/26/07	12/08/06	000	5.000	5.143	97.722	30,000,000.00	28,778,375.00
A 41490	FEDL HOME LLN MTG CORP D 313396H9		100	06/29/07	09/12/06	000	5.055	5.270	95.928	48,366,500.00	46,942,050.33
A 41457	FEDL HOME LLN MTG CORP D 313396H9		100	07/02/07	11/10/06	000	5.020	5.189	96.731	50,000,000.00	48,181,333.33
A 41518	FMC DISCOUNT NOTES 313396H6		100	07/02/07	01/04/07	000	5.066	5.197	97.481	42,000,000.00	40,238,062.50
A 41485	FEDL HOME LLN MTG CORP D 313396H6		100	07/19/07	12/12/06	000	5.010	5.167	96.952	25,000,000.00	24,181,333.33
A 41496	FEDL HOME LLN MTG CORP D 313396M6		100	07/23/07	11/17/06	000	4.960	5.147	96.363	50,000,000.00	48,961,600.00
A 41538	FEDL HOME LLN MTG CORP D 313396M6		100	08/21/07	01/04/07	000	4.930	5.154	96.549	30,000,000.00	28,964,600.00
A 41520	FREDDIE MAC 313396L1		100	09/18/07	12/20/06	000	4.970	5.164	96.245	25,000,000.00	24,061,222.22
A 41578	FEDL HOME LLN MTG CORP D 313396L1		100	10/26/07	02/27/07	000	5.030	5.205	96.633	25,000,000.00	24,158,177.61
A 41571	FEDL HOME LLN MTG CORP D 313396Q8		100	12/06/07	02/16/07	000	4.960	5.245	95.906	42,000,000.00	40,280,578.33
A 41565	FEDL HOME LLN MTG CORP D 313396R5		100	02/04/08	02/06/07	000	4.967	5.227	95.019	50,000,000.00	47,509,603.39
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES											732,610,839.77
28.17%(C)											

(SIRPT)

MR. DANIEL DALY 415-554-4487

RUN: 03/01/07 10:39:29

INVESTMENT INVENTORY

INVESTMENTS OUTSTANDING AS OF 2/28/07

MAJOR SORT KEY IS ICC#

SETTLEMENT DATE BASIS

INVTMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAP/ PAR	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41550	UNION BANK CP	90485LQ68	100	03/06/07	01/10/07	000	5.230	5.272	99.201	30,000,000.00	29,760,291.67
A 41577	WFB CP	9497F10G8	100	03/16/07	02/26/07	000	5.240	5.254	99.738	25,000,000.00	24,934,500.00
A 41553	UNION BANK CP	90485LQK7	100	03/19/07	01/19/07	000	5.230	5.275	99.143	25,000,000.00	24,975,715.28
A 41463	BOA CP	0660P10L8	100	03/20/07	10/11/06	000	5.185	5.307	97.696	50,000,000.00	48,847,777.78
A 41472	BOA CP	0660P10L8	100	03/20/07	10/26/06	000	5.225	5.337	97.895	50,000,000.00	48,947,743.06
A 41503	BOA CP	0660P10N4	100	03/22/07	11/24/06	000	5.225	5.316	98.287	50,000,000.00	49,143,680.56
A 41504	BOA CP	0660P10P9	100	03/23/07	01/24/06	000	5.225	5.317	98.273	50,000,000.00	49,136,423.61
A 41557	UNION BANK CP	90485LQF6	100	03/23/07	01/24/06	000	5.230	5.274	99.157	30,000,000.00	29,747,216.67
A 41523	BOA CP	0660P10V6	100	03/29/07	12/29/06	000	5.240	5.310	98.690	33,000,000.00	32,567,700.00
A 41573	BOA CP	0660P1R37	100	04/03/07	10/26/06	000	5.205	5.327	97.701	50,000,000.00	48,850,562.50
A 41560	UNION BANK CP	90485LR34	100	04/03/07	01/29/07	000	5.220	5.269	99.072	25,000,000.00	24,768,000.00
A 41491	BOA CP	0660P1R66	100	04/17/07	11/16/06	000	5.200	5.317	97.804	50,000,000.00	48,902,222.22
A 41486	UNION BANK CP	90485LS17	100	05/01/07	11/02/06	000	5.150	5.286	97.425	50,000,000.00	48,902,222.22
A 41511	UNION BANK CP	90485LS17	100	05/01/07	12/07/06	000	5.140	5.249	97.930	30,000,000.00	29,378,916.67
A 41513	BOA CP	0660P1S68	100	05/11/07	12/07/06	000	5.155	5.272	97.780	50,000,000.00	48,890,243.06
A 41555	UNION BANK CP	90485LSF6	100	05/15/07	01/23/07	000	5.210	5.296	98.379	30,000,000.00	29,513,733.33
A 41574	UNION BANK CP	90485LUP4	100	06/15/07	02/23/07	000	5.210	5.304	98.234	50,000,000.00	49,117,194.44
A 41566	UNION BANK CP	90485LUM4	100	07/10/07	02/09/07	000	5.170	5.285	97.831	33,000,000.00	32,284,385.83
A 41580	UNION BANK CP	90485LU09	100	07/24/07	02/23/07	000	5.110	5.218	97.928	25,000,000.00	24,481,902.78
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC										786,000,000.00	771,672,931.68
21.24%(C)										-----	-----
A 41561	CHASE NEGOTIABLE CD	16144RC24	100	03/01/07	01/30/07	000	5.260	5.260	100.000	25,000,000.00	25,000,000.00
A 41467	BOA CD	06050GXP0	100	03/06/07	10/17/06	000	5.315	5.315	100.000	25,000,000.00	25,000,000.00
A 41478	BOA CD	06050GKU9	100	03/06/07	10/31/06	000	5.300	5.300	100.000	50,000,000.00	50,000,000.00
A 41479	BOA CD	06050GKU9	100	03/06/07	10/31/06	000	5.300	5.300	100.000	50,000,000.00	50,000,000.00
A 41577	CHASE CD	16144RDB6	100	03/13/07	02/13/07	000	5.260	5.260	100.000	40,000,000.00	40,000,000.00
A 41573	CHASE NEGOTIABLE CD	16144RDE0	100	03/20/07	02/20/07	000	5.260	5.260	100.000	25,000,000.00	25,000,000.00
A 41509	BANK OF AMERICA N C D	06050GUY8	100	04/02/07	12/01/06	000	5.280	5.280	100.000	50,000,000.00	50,000,000.00
A 41487	BOA CD	06050GYD6	100	04/03/07	11/08/06	000	5.320	5.320	100.000	50,000,000.00	50,000,000.00
A 41488	BOA CD	06050GYE4	100	04/17/07	11/08/06	000	5.320	5.320	100.000	50,000,000.00	50,000,000.00
A 41575	BOA NEGOTIABLE C.D	06050GCE5	100	08/23/07	02/23/07	000	5.315	5.315	100.000	50,000,000.00	50,000,000.00
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S										415,000,000.00	415,000,000.00
11.42%(C)										-----	-----
A 41369	MISSION BANK CD		100	07/16/07	07/16/06	000	5.630	5.630	100.000	100,000.00	100,000.00
A 41498	MISSION AREA CR UNION		100	11/02/07	11/02/06	000	4.500	4.500	100.000	100,000.00	100,000.00
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT										200,000.00	200,000.00
.01%(C)										-----	-----
A 41330	CITI BANK TIME DEPOSIT		100	06/06/07	06/07/06	000	5.400	5.400	100.000	5,000,000.00	5,000,000.00

(SHEET)

CITY/COUNTY OF SAN FRANCISCO
 MR. DANIEL DAILY 415-554-4487
 INVESTMENT INVENTORARY
 INVESTMENTS OUTSTANDING AS OF 2/28/07
 MAJOR SORT KEY IS ICC#
 SETTLEMENT DATE BASIS

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41419	CITIBANK PTD 270490733		100	08/09/07	08/09/06	000	5.500	5.500	100.000	5,000,000.00	5,000,000.00
A 41528	CITIBANK PTD 270491061		100	01/02/08	01/02/07	000	5.300	5.300	100.000	10,000,000.00	10,000,000.00
A 41554	FIRST NATL BK PUBLIC TIM		100	01/19/08	01/19/07	000	5.250	5.250	100.000	5,000,000.00	5,000,000.00
A 41558	CITIBANK PTD 270491111		100	01/25/08	01/25/07	000	5.450	5.450	100.000	10,000,000.00	10,000,000.00
SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY						.96% (C)	5.379	5.379	100.000	35,000,000.00	35,000,000.00
REPORT TOTALS			FIXED				4.972	5.144	98.122	3,702,200,000.00	3,632,687,710.32
ASSETS											

CITY/COUNTY OF SAN FRANCISCO

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MMR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 2/28/07

MAJOR SORT KEY IS BANK
SETTLEMENT DATE BASIS

INTSMT NO.	DESCRIPTION	CUSIP	FUND NO.	NATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN YIELD	TRDNG PRICE	PAR VALUE	BOOK SHARES	BOOK VALUE
A 41369	MISSION BANK CD		100	07/16/07	07/16/06	000	5.530	100.000	100,000.00		100,000.00
A 41498	MISSION AREA CR UNION		100	11/02/07	11/02/06	000	4.500	100.000	100,000.00		100,000.00
SUBTOTAL (Bank) 19 BANK OF NEW YORK											
										100.00%(C)	
REPORT TOTALS										200,000.00	
ASSETS										200,000.00	
FIXED										200,000.00	

CITY / COUNTRY OF SAN FRANCISCO
MR. DANIEL DALY 4 15 - 5 5 4 - 4 8 7

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

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02/01/07 TO 02/28/07

SETTLEMENT DATE BASIS

PUNDED FUNDS

FUND: 100

INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TXN COUPON TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT	
41134 T	NOTE (99.27)	19	02/29/08	02/28/07	INTR	4.625				
any		02/28/07	03/01/07	02/28/07	INTR	4.716		-346,875.00	346,875.00	
41135 T	NOTE (99.27)	19	02/29/08	02/28/07	INTR	4.625				
any		02/28/07	03/01/07	02/28/07	INTR	4.716		-346,875.00	346,875.00	
41136 T	NOTE (99.27)	19	02/29/08	02/28/07	INTR	4.625				
any		02/28/07	03/01/07	02/28/07	INTR	4.716		-346,875.00	346,875.00	
41137 T	NOTE (99.27)	19	02/29/08	02/28/07	INTR	4.625				
any		02/28/07	03/01/07	02/28/07	INTR	4.716		-346,875.00	346,875.00	
41138 T	NOTE (99.27)	19	02/29/08	02/28/07	INTR	4.625				
any		02/28/07	03/01/07	02/28/07	INTR	4.716		-346,875.00	346,875.00	
41321 FNMA	DISCOUNT NOTES	19	40	02/23/07	02/23/07	MAT	5.010	-50,000,000.00	-48,135,166.67	-1,864,833.33
any		03/01/07	02/23/07			5.204			50,000,000.00	
41439 TREASURY	BILLS	19	40	03/15/07	02/12/07	SALE	4.880	-20,000,000.00	-19,520,133.33	3,099.99
any		02/14/07	02/12/07			5.000		-479,866.67	19,912,855.56	
41442 BOA	CD	19	40	02/20/07	02/20/07	MAT	5.340	-50,000,000.00	-50,000,000.00	-1,134,750.00
any		03/01/07	02/20/07			5.340			51,134,750.00	
41443 BOA	CD	19	40	02/06/07	02/06/07	MAT	5.340	-50,000,000.00	-50,000,000.00	-1,030,916.67
any		03/01/07	02/06/07			5.340			51,030,916.67	
41455 BOA	CP	19	40	02/23/07	02/23/07	MAT	5.185	-50,000,000.00	-48,926,993.06	-1,073,006.94
any		03/01/07	02/23/07			5.299			50,000,000.00	
41456 FNMA	DISCOUNT NOTES	19	45	02/16/07	02/16/07	MAT	5.060	-25,000,000.00	-24,501,027.78	-498,972.22
any		03/01/07	02/16/07			5.163			25,000,000.00	
41458 FNMA	DISCOUNT NOTES	19	45	02/16/07	02/16/07	MAT	5.060	-50,000,000.00	-49,009,083.33	-990,916.67
any		03/01/07	02/16/07			5.162			50,000,000.00	
41470 UNITED	STATES TREAS BI	19	40	03/01/07	02/08/07	SALE	4.960	-25,000,000.00	-24,566,000.00	361,666.67
any		02/09/07	02/08/07			5.048			1,166.67	
41481 T	NOTE (99.41)	19	40	05/31/07	02/08/07	SALE	3.500	-45,000,000.00	-44,604,492.19	24,926,500.00
any		02/09/07	02/08/07			5.054		-302,884.62	-172,265.62	
41501 BOA	CP	19	40	02/06/07	02/06/07	MAT	5.245	-50,000,000.00	-49,446,361.11	45,079,642.43
any		03/01/07	02/06/07			5.304		-553,638.89	50,000,000.00	
41515 FEDERAL	HOME LOAN DISC	19	45	02/09/07	02/09/07	MAT	5.145	-35,000,000.00	-34,684,868.75	-315,131.25
any		03/01/07	02/09/07			5.192		-508,152.17	35,000,000.00	
41522 T	NOTE (98.20)	19	08/15/07	02/15/07	INTR	2.750		-179,347.83	687,500.00	
any		02/15/07	03/01/07	02/15/07		5.032			25,000,000.00	
41533 FEDERAL	NATL MTG ASSN	19	87	02/06/07	02/06/07	MAT	5.130	-25,000,000.00	-24,882,437.50	-117,562.50
any		03/01/07	02/06/07			5.154			25,000,000.00	
41534 FEDERAL	NATL MTG ASSN	19	87	02/07/07	02/20/07	MAT	5.130	-25,000,000.00	-24,832,562.50	-167,437.50
any		03/01/07	02/20/07			5.165			25,000,000.00	
41543 UNITED	STATES TREAS BI	19	40	07/05/07	02/21/07	SALE	4.890	-25,000,000.00	-24,385,354.17	6,979.17
any		02/23/07	02/21/07			5.013		614,645.83	24,537,979.17	
41544 FREL	HOME LOAN BK CONS	19	87	02/08/07	02/08/07	MAT	5.110	-50,000,000.00	-49,779,986.11	-220,013.89
any		03/01/07	02/08/07			5.133			50,000,000.00	
41562 UNITED	STATES TREAS BI	19	40	05/10/07	02/08/07	PURC	5.020	45,000,000.00	44,428,975.00	-44,428,975.00
any		02/09/07	02/08/07			5.085		-571,025.00	-44,428,975.00	

CITY / COUNTRY OF SAN FRANCISCO
M.R. DANIEL DALY 4 15-554-487

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

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02/01/07 TO 02/28/07

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SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TPY YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41563	UNITED STATES TREAS BI	19	40	08/09/07	02/08/07	PURC	4.960	5,000,000.00	4,874,622.22
any				02/09/07	02/08/07		5.088		-125,377.78
41564	FEDL HOME LOAN BK CONS	19	40	08/07/07	02/08/07	PURC	5.075	25,000,000.00	24,362,100.69
any				02/09/07	02/08/07		5.208		-637,899.31
41565	FEDL HOME LLN MTG CORP	19	45	02/04/08	02/08/07	PURC	4.967	50,000,000.00	47,509,601.39
any				02/09/07	02/08/07		5.227		-2,490,398.61
41566	UNION BANK CP	19	46	07/10/07	02/08/07	PURC	5.170	33,000,000.00	32,284,385.83
any				02/09/07	02/09/07		5.285		-715,614.17
41567	CHASE CD	19	76	03/13/07	02/13/07	PURC	5.260	40,000,000.00	40,000,000.00
any				02/14/07	02/13/07		5.260		-23,779,977.78
41568	FEDERAL NATL MTG ASSN	19	45	02/01/08	02/13/07	PURC	4.991	25,000,000.00	-1,220,022.22
any				02/14/07	02/14/07		5.247		-42,827,812.50
41569	FEDERAL NATL MTG ASSN	19	40	02/01/08	02/14/07	PURC	4.965	45,000,000.00	-2,172,187.50
any				02/14/07	02/16/07		5.217		-40,280,578.33
41571	FEDL HOME LLN MTG CORP	19	40	12/06/07	02/14/07	PURC	5.030	42,000,000.00	-1,719,421.67
any				02/14/07	02/16/07		5.245		-27,334,891.11
41572	FEDL HOME LOAN BK CONS	19	40	08/08/07	02/16/07	PURC	5.060	28,000,000.00	27,665,108.89
any				02/23/07	02/20/07		5.183		25,000,000.00
41573	CHASE NEGOTIABLE CD	19	76	03/20/07	02/20/07	PURC	5.260	25,000,000.00	25,000,000.00
any				02/23/07	02/20/07		5.260		49,117,194.44
41574	UNION BANK CP	19	46	06/25/07	02/22/07	PURC	5.210	50,000,000.00	-882,805.56
any				02/23/07	02/23/07		5.304		50,000,000.00
41575	BOA NEGOTIABLE C.D	19	40	08/23/07	02/22/07	PURC	5.315	50,000,000.00	29,766,900.00
any				02/23/07	02/23/07		5.315		-233,100.00
41576	FEDL HOME LOAN BK CONS	19	45	04/18/07	02/23/07	PURC	5.221	25,000,000.00	24,934,500.00
any				02/23/07	02/23/07		5.240		-65,500.00
41577	WFB CP	19	41	03/16/07	02/26/07	PURC	5.254	25,000,000.00	24,158,173.61
any				02/26/07	02/26/07		5.254		-841,826.39
41578	FEDL HOME LLN MTG CORP	19	87	10/26/07	02/26/07	PURC	5.030	37,000,000.00	35,294,320.56
any				02/26/07	02/27/07		5.205		-1,705,679.44
41579	FEDERAL NATL MTG ASSN	19	87	02/01/08	02/27/07	PURC	4.910	25,000,000.00	24,481,902.78
any				02/27/07	02/28/07		5.147		-518,097.22
41580	UNION BANK CP	19	46	07/24/07	02/28/07	PURC	5.110	25,000,000.00	-4,874,622.22
any				02/28/07	02/28/07		5.218		-23,779,977.78

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M R. DANIEL D A L Y 4 1 5 - 5 4 - 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME
02/01/07 TO 02/28/07
REPORT GRAND TOTALS
ASSETS

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TYPE/ WEIGHTED TXN# YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (18)	5.229	605,000,000.00	590,435,936.24	-14564063.76				-590,435,936.24
SALE (4)	5.034	-115000000.00	-113075979.69	1,924,020.31		-1,219,977.68	-172,265.62	114,456,977.16
INTR (6)	4.843		-508,152.17			-1,913,722.83	11,245.83	
MAT (11)	5.234	-460000000.00	-454198486.81			-7,967,179.86		456,364,153.48

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M R . D A N I E L D A L Y 4 1 5 - 5 4 - 4 8 7

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DETAIL TRANSACTION REPORT - FIXED INCOME
02/01/07 TO 02/28/07

SETTLEMENT DATE BASIS
FUND: 100 POOLED FUNDS

INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TYN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
41330	CITI BANK TIME DEPOSIT	19	06/06/07	02/28/07	INTR	5.400			-21,000.00	21,000.00
any		02/28/07	03/01/07	02/28/07		5.400				
41419	CITIBANK PTD 270490733	19	08/09/07	02/28/07	INTR	5.500			-21,388.89	21,388.89
any		02/28/07	03/01/07	02/28/07		5.500				
41528	CITIBANK PTD 270491061	19	01/02/08	02/28/07	INTR	5.300			-41,222.22	41,222.22
any		02/28/07	03/01/07	02/28/07		5.300				
41554	FIRST NATL BK PUBLIC T	19	01/19/08	02/28/07	INTR	5.250			-20,416.67	20,416.67
any		02/28/07	03/01/07	02/28/07		5.250				
41558	CITIBANK PTD 270491111	19	01/25/08	02/28/07	INTR	5.450			-42,388.89	42,388.89
any		02/28/07	03/01/07	02/28/07		5.450				

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DALY 415-554-487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 02/01/07 TO 02/28/07
 REPORT GRAND TOTALS

PAGE: 5
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TYPE/	PAR	ORIGINAL FACE	BOOK VALUE	PREMIUM/	AMORTIZATION/	(GAIN) /
TXN#	YIELD	VALUE		(DISCOUNT)	(ACCRETION)	LOSS
----	----	-----	-----	-----	-----	-----
INTR	5.379					SETTLEMENT
(5)					

-146,416.67



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

GAVIN NEWSOM
MAYORJosé Cisneros
TREASURERDaniel P. Daly
CHIEF INVESTMENT OFFICER

April 9, 2007

The Honorable Gavin Newsom
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2006 to March 31, 2007:

	<u>Pooled</u>	<u>All</u>
Interest Received	\$123,291,521	\$123,291,521
Total Net Earnings	\$138,461,091	\$138,461,091
Earned Income Yield	5.182%	5.182%
Average Age of Portfolio	143 Days	143 Days

Total cost of the securities on hand March 31, 2007 was \$3,717,910,785 with a market value of \$3,749,457,892 plus fixed assets accrued interests of \$5,240,216. The earned income yield for the month of March 2007 is 5.202%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of March 31, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros
Treasurer

DOCUMENTS DEPT.

APR 13 2007

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Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division -YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx

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City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415 - 554 - 4487
PORTFOLIO STATISTICS
3/01/07 THROUGH 3/31/07

ALL FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	22,832,295.33	.00	164,636.68	N/A	22,996,932.01
TOTAL NET EARNINGS THIS PERIOD:	15,959,915.68	.00	162,976.49	N/A	16,122,892.17
AVERAGE DAILY PORTFOLIO BALANCE:	3,613,778,067.61	.00	35,200,000.00	N/A	3,648,978,067.61
EARNED INCOME YIELD THIS PERIOD:	5.200	.000	5.451	N/A	5.202
END OF PERIOD PORTFOLIO BALANCE:	3,682,710,785.16	.00	35,200,000.00	N/A	3,717,910,785.16
CURRENT AMORTIZED BOOK VALUE:	3,684,034,964.18	.00	35,200,000.00	N/A	3,719,234,964.18
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.204	.000	5.451	N/A	5.206
WEIGHTED AVERAGE DAYS TO MATURITY:	143.14	.00	234.72	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	143.14	.00	234.72	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.202

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415 - 554 - 4487
PORTFOLIO STATISTICS
7/01/06 THROUGH 3/31/07

ALL FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	122,620,434.14	.00	671,087.10	N/A	123,291,521.24
TOTAL NET EARNINGS THIS PERIOD:	137,785,515.05	.00	675,575.52	N/A	138,461,090.57
AVERAGE DAILY PORTFOLIO BALANCE:	3,542,737,562.51	.00	16,459,124.09	N/A	3,559,196,686.60
EARNED INCOME YIELD THIS PERIOD:	5.181	.000	5.468	N/A	5.182
END OF PERIOD PORTFOLIO BALANCE:	3,682,710,785.16	.00	35,200,000.00	N/A	3,717,910,785.16
CURRENT AMORTIZED BOOK VALUE:	3,684,034,964.18	.00	35,200,000.00	N/A	3,719,234,964.18
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.203	.000	5.451	N/A	5.205
WEIGHTED AVERAGE DAYS TO MATURITY:	143.14	.00	234.72	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	143.14	.00	234.72	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.182

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415 - 554 - 4487

PORTFOLIO STATISTICS
7/01/06 THROUGH 3/31/07
FUND: 100 POOLED FUNDS
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	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	122,620,434.14	.00	671,087.10	N/A	123,291,521.24
TOTAL NET EARNINGS THIS PERIOD:	137,785,515.05	.00	675,575.52	N/A	138,461,090.57
AVERAGE DAILY PORTFOLIO BALANCE:	3,542,737,562.51	.00	16,459,124.09	N/A	3,559,196,686.60
EARNED INCOME YIELD THIS PERIOD:	5.181	.000	5.468	N/A	5.182
END OF PERIOD PORTFOLIO BALANCE:	3,682,710,785.16	.00	35,200,000.00	N/A	3,717,910,785.16
CURRENT AMORTIZED BOOK VALUE:	3,684,034,964.18	.00	35,200,000.00	N/A	3,719,234,964.18
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.203	.000	5.451	N/A	5.205
WEIGHTED AVERAGE DAYS TO MATURITY:	143.14	.00	234.72	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	143.14	.00	234.72	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.182

CITY / COUNTY OF SAN FRANCISCO
 M R . DANIEL DAILY 415-554-4487
 INVESTMENT INVENTORY
 INVESTMENTS OUTSTANDING AS OF 3/31/07
 MAJOR SORT KEY IS ICC#
 SETTLEMENT DATE BASIS

SUMMARY DESCRIPTION

		CURN	TRDNG	BOOK		PAR VALUE	BOOK VALUE
		RATE	YIELD	PRICE	SHARES		
(Inv Type) 11	TREASURY BILLS	5.38%(C)	4.893	5.014	97.599	205,000,000.00	200,077,245.83
(Inv Type) 12	TREASURY NOTES	14.19%(C)	4.377	4.778	99.529	530,000,000.00	527,505,388.19
(Inv Type) 41	FNMA DISCOUNT NOTES	17.76%(C)	4.949	5.147	96.132	687,000,000.00	660,427,103.89
(Inv Type) 43	FEDERAL HOME LOAN DISC NOTES	8.38%(C)	5.122	5.196	98.569	316,000,000.00	311,477,977.21
(Inv Type) 44	FMC DISCOUNT NOTES	22.83%(C)	5.017	5.183	96.788	877,000,000.00	848,827,392.55
(Inv Type) 81	COMMERCIAL PAPER DISC	19.35%(C)	5.181	5.278	98.144	733,000,000.00	719,395,677.49
(Inv Type) 91	NEGOTIABLE C.D.'S	11.16%(C)	5.275	5.275	100.000	415,000,000.00	415,000,000.00
(Inv Type) 1010	PUBLIC TIME DEPOSIT	.01%(C)	5.065	5.065	100.000	200,000.00	200,000.00
(Inv Type) 1011	PUBLIC TIME DEPOSIT MONTHLY	.94%(C)	5.379	5.379	100.000	35,000,000.00	35,000,000.00
REPORT TOTALS			4.980	5.142	97.886	3,798,200,000.00	3,717,910,785.16
ASSETS							
FIXED							

CITY / COUNTY OF SAN FRANCISCO

MR. DANIEL DAILY 415-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMT)

INVESTMENTS OUTSTANDING AS OF 03/31/07

MAJOR SORT KEY IS ICCH

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND YTM	CPN TR	PAR /SHARES	MARKET PRICE	CURR ACCT INT PRICE SOURCE	INT UNREALIZED GAIN	LOSS
A 41582	UNITED STATES TREAS BILLS 03/05/07 08/30/07	9127952X2	19	100	4.8700	45,000,000.00	44,091,951.07	164,362.50	SUNGARD	11,163.57	
A 41590	UNITED STATES TREAS BILLS 03/15/07 09/06/07	912795270	19	100	4.9300	50,000,000.00	48,944,182.39	116,402.78	SUNGARD	26,043.50	
A 41591	UNITED STATES TREAS BILLS 03/15/07 09/06/07	912795270	19	100	4.9300	50,000,000.00	48,944,182.39	116,402.78	SUNGARD	26,043.50	
A 41611	UNITED STATES TREAS BILLS 03/15/07 09/06/07	9127952A7	19	100	4.8450	35,000,000.00	34,195,303.47	18,841.67	SUNGARD	5,495.13	
A 41614	UNITED STATES TREAS BILLS 03/28/07 09/20/07	912795A35	19	100	4.8550	25,000,000.00	24,401,779.51	10,114.58	SUNGARD	5,282.99	
	03/23/07 09/21/07		40	000	4.9772	24,386,381.94	97,607,180,556				
SUBTOTAL (Inv Type) 11 TREASURY BILLS											
					5.35%(M)	4.8932	205,000,000.00	200,577,398.83	426,124.31	74,028.69	
						5.0136	200,077,245.83	97,842,634,000.00			
A 40980	T NOTE (98.205) 11/14/05 06/30/07	912828DY3	19	100	3.6250	25,000,000.00	24,914,062.50	237,814.23	SUNGARD	256,835.94	
A 41522	T NOTE (98.20) 12/29/06 08/15/07	912828CE9	19	100	2.7500	50,000,000.00	49,578,125.00	170,925.41	SUNGARD	279,296.87	
A 41106	T NOTE (99.12) 02/08/06 11/30/07	912828EP1	19	100	4.2500	20,000,000.00	19,906,250.00	284,890.11	SUNGARD	31,250.00	
A 41089	T NOTE (99.30) 01/31/06 01/31/08	912828EV0	19	100	4.3750	25,000,000.00	24,882,812.50	181,284.53	SUNGARD	-97,771.00	
A 41134	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	19	100	4.6250	15,000,000.00	14,957,812.50	60,326.09	SUNGARD	-16,406.25	
A 41135	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	19	100	4.6250	15,000,000.00	14,957,812.50	60,326.09	SUNGARD	-16,406.25	
A 41137	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	19	100	4.6250	15,000,000.00	14,957,812.50	60,326.09	SUNGARD	-16,406.25	
A 41138	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	19	100	4.6250	15,000,000.00	14,957,812.50	60,326.09	SUNGARD	-16,406.25	
A 41210	TREASURY NOTES (99.21) 03/31/06 03/31/08	912828E29	19	100	4.8073	50,000,000.00	49,859,375.00	6,318.31	SUNGARD	31,250.00	
A 41211	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.8073	50,000,000.00	49,859,375.00	6,318.31	SUNGARD	31,250.00	
A 41212	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.8073	50,000,000.00	49,859,375.00	6,318.31	SUNGARD	31,250.00	
A 41214	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.8073	50,000,000.00	49,859,375.00	6,318.31	SUNGARD	31,250.00	
A 41215	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.8073	50,000,000.00	49,859,375.00	6,318.31	SUNGARD	31,250.00	
A 41216	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.8073	50,000,000.00	49,859,375.00	6,318.31	SUNGARD	31,250.00	
A 41217	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.8073	50,000,000.00	49,859,375.00	6,318.31	SUNGARD	31,250.00	
SUBTOTAL (Inv Type) 12 TREASURY NOTES											
					14.09%(M)	4.3771	530,000,000.00	528,128,125.00	1,150,446.81	786,132.81	
						4.7780	527,505,388.19	99,646,816,000.00		-163,396.00	

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INVESTMENTS OUTSTANDING AS OF 03/31/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND YTM %	CPN RATE %*	PAR/SHEARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41474	FNMA DISCOUNT NOTES 10/27/06 04/31/07	313588E1	19	100	5.0600		35,000,000.00	34,954,500.00	767,433.34	3,694.44
A 41469	FEDERAL NATL MTG ASSN DISC N 10/25/06 04/25/07	313588E5	43	100	5.1809		24,183,372.22	99,870,000,000.00	UPRICE	
A 41505	FEDERAL NATL MTG ASSN DISC N 11/27/06 05/02/07	313588E6	87	100	5.2244		24,356,680.56	24,917,500.00	558,486.11	2,333.33
A 41483	FEDERAL NATL MTG ASSN DISC N 11/01/06 07/11/07	313588H1	89	100	5.0800		50,000,000.00	95,670,000,000.00	UPRICE	
A 41459	FNMA DISCOUNT NOTES 09/28/06 07/17/07	313588F3	19	100	4.9600		25,000,000.00	95,700,000,000.00	UPRICE	
A 41484	FEDERAL NATL MTG ASSN DISC N 11/01/06 07/24/07	313588J6	19	100	5.1028		24,006,388.89	24,625,000.00	1,044,416.67	-6,416.67
A 41457	FNMA DISCOUNT NOTES 09/27/06 07/31/07	313588J8	19	100	5.1480		50,000,000.00	629,513.89	UPRICE	
A 41492	FNMA DISCOUNT NOTES 11/17/06 08/01/07	313588J6	19	100	5.1736		14,467,733.33	1,040,222.22	UPRICE	
A 41493	FEDERAL NATL MTG ASSN DISC N 11/17/06 08/02/07	313588J4	19	100	5.1751		15,000,000.00	1,265,833.34	UPRICE	
A 41494	FEDERAL NATL MTG ASSN DISC N 11/17/06 08/03/07	313588J2	19	100	5.1758		15,000,000.00	280,687.50	UPRICE	
A 41535	FEDERAL NATL MTG ASSN DISC N 03/20/07 09/12/07	313588R3	40	100	5.1883		50,000,000.00	280,687.50	UPRICE	
A 41568	FEDERAL NATL MTG ASSN DISC N 02/14/07 02/01/08	313588S6	45	100	5.2471		45,000,000.00	280,687.50	UPRICE	
A 41569	FEDERAL NATL MTG ASSN DISC N 02/16/07 02/01/08	313588S6	40	100	5.2168		37,000,000.00	280,687.50	UPRICE	
A 41579	FEDERAL NATL MTG ASSN DISC N 02/28/07 02/01/08	313588S6	19	100	5.1473		20,000,000.00	280,687.50	UPRICE	
A 41589	FEDERAL NATL MTG ASSN DISC N 03/12/07 02/01/08	313588S6	19	100	5.1056		25,000,000.00	280,687.50	UPRICE	
A 41605	FEDERAL NATL MTG ASSN DISC N 03/20/07 02/04/08	313588S7	40	100	5.0649		23,912,466.67	280,687.50	UPRICE	
A 41599	FNMA DISCOUNT NOTES 03/23/07 02/01/08	313588S8	19	100	5.1049		23,898,611.11	280,687.50	UPRICE	
A 41600	FEDERAL NATL MTG ASSN DISC N 03/20/07 02/06/08	313588S2	19	100	5.0163		47,744,708.33	280,687.50	UPRICE	
A 41588	FEDERAL NATL MTG ASSN DISC N 03/09/07 02/11/08	313588T9	19	100	5.0880		14,327,700.00	280,687.50	UPRICE	
A 41601	FEDERAL NATL MTG ASSN DISC N 03/20/07 02/15/08	313588T9	40	100	5.0880		14,327,700.00	280,687.50	UPRICE	
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES 17.85% (M)									8,883,234.47	114,811.64
									97,428,370,000.00	-92,250.00

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DAILY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMT)

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INVESTMENTS OUTSTANDING AS OF 03/31/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	RANK BROK	FUND SAFE	FUND CFM RATE YTM TR	PAY/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
A 41536	FEDL HOME LOAN BK CONS DISC 01/04/07 04/02/07	313384DV8	19	100	5.1000	25,000,000.00	24,996,444.44	308,135.00 SUNGARD
A 41592	FEDL HOME LOAN BK CONS DISC 03/09/07 04/09/07	313384EC9	87	000	5.1644	24,688,313.33	99,985,777,777.78	-13.89 248.88
A 41549	FEDL HOME LOAN BK CONS DISC 01/10/07 04/11/07	313384EE5	45	000	5.1992	13,910,857.78	99,866,222,222.22	462,600.00 SUNGARD
A 41551	FEDL HOME LOAN BK CONS DISC 01/18/07 04/18/07	313384E7	45	000	5.1925	14,807,775.00	99,857,777,777.78	155,915.83 SUNGARD
A 41576	FEDL HOME LOAN BK CONS DISC 02/23/07 04/18/07	313384E7	45	000	5.1206	39,766,900.00	99,758,222,222.22	159,716.67 SUNGARD
A 41556	FEDL HOME LOAN BK CONS DISC 01/24/07 04/25/07	313384E9	19	100	5.2025	12,831,258.19	99,758,222,222.22	124,238.48 SUNGARD
A 41602	FEDL HOME LOAN BK CONS DISC 03/20/07 05/16/07	313384FE5	19	100	5.1923	40,000,000.00	99,658,666,666.67	68,666.67 SUNGARD
A 41583	FEDL HOME LOAN BK CONS DISC 03/05/07 06/01/07	313384G6	19	100	5.2157	49,370,555.56	99,360,000,000.00	193,125.00 SUNGARD
A 41564	FEDL HOME LOAN BK CONS DISC 02/08/07 08/08/07	313384KD0	40	000	5.2079	24,362,100.69	98,176,083,333.33	183,263.89 SUNGARD
A 41572	FEDL HOME LOAN BK CONS DISC 02/26/07 08/08/07	313384KD0	40	000	5.1831	27,334,891.11	98,176,083,333.33	157,422.22 SUNGARD
A 41610	FEDL HOME LOAN BK CONS DISC 03/26/07 09/21/07	313384L20	19	100	5.1485	30,000,000.00	97,568,388,888.89	25,100.00 SUNGARD
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC 8.36%(M)								1,904,311.54 -10,134.30
A 41447	FMC DISCOUNT NOTES 09/25/06 04/03/07	313396DW0	19	100	5.0200	25,000,000.00	24,992,888.89	655,388.89 SUNGARD
A 41516	FMC DISCOUNT NOTES 12/08/06 04/10/07	313396ED1	19	100	5.1566	24,337,638.89	99,971,555,555.56	402,166.67 SUNGARD
A 41435	FMC DISCOUNT NOTES 09/08/06 04/11/07	313396E9	19	100	5.0700	50,000,000.00	99,872,000,000.00	1,443,541.66 SUNGARD
A 41475	FMC DISCOUNT NOTES 10/27/06 04/24/07	313396E76	19	100	5.0600	48,486,041.67	99,857,777,777.78	1,096,333.33 SUNGARD
A 41508	FMC DISCOUNT NOTES 11/30/06 04/24/07	313396E76	19	100	5.0700	38,198,875.00	99,672,888,888.89	674,050.00 SUNGARD
A 41453	FMC DISCOUNT NOTES 09/27/06 04/27/07	313396E9	19	100	5.1305	17,472,120.00	99,632,222,222.22	463,140.00 SUNGARD
A 41436	FMC DISCOUNT NOTES 09/06/06 05/07/07	313396FG3	19	100	5.0500	50,000,000.00	99,488,000,000.00	1,437,847.22 SUNGARD
A 41539	FEDL HOME LHN MTG CORP DISC 01/04/07 05/14/07	313396FP3	43	000	5.1853	24,540,486.11	99,388,444,444.44	307,520.83 SUNGARD
A 41489	FEDL HOME LHN MTG CORP DISC 11/10/06 06/22/07	313396HE6	19	100	5.0100	7,000,000.00	98,833,777,777.78	138,331.66 SUNGARD
A 41454	FMC DISCOUNT NOTES 09/24/06 06/25/07	313396HH9	19	100	5.0984	39,000,000.00	98,528,533.33	989,365.00 SUNGARD

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 03/31/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CDN YTM	PAR TR	PAR SHARES	MARKET VALUE	PRICE	ACCR INT	UNREALIZED GAIN
A 41517	FMC DISCOUNT NOTES 12/08/06 06/26/07	313396HJ5	19	100	5.0000	10,000,000.00	9,877,688.89	158,333.33	SUNGARD	-2,866.66	
A 41438	FMC DISCOUNT NOTES 09/12/06 06/29/07	313396HM8	19	100	5.0550	30,000,000.00	29,620,266.67	846,712.50	SUNGARD	-4,820.83	
A 41490	FEDL HOME LLN MTG CORP DISC 11/10/06 07/02/07	313396HQ9	87	100	5.0200	50,000,000.00	49,345,777.78	990,055.56	SUNGARD	-12,777.78	
A 41547	FEDL HOME LLN MTG CORP DISC 01/04/07 07/02/07	313396HQ9	87	100	5.0660	42,000,000.00	41,450,453.33	514,199.00	SUNGARD	-5,796.00	
A 41587	FEDL HOME LLN MTG CORP DISC 03/06/07 07/09/07	313396HGX4	45	100	5.0800	40,000,000.00	39,436,800.00	146,755.56	SUNGARD	-4,400.00	
A 41518	FMC DISCOUNT NOTES 12/12/06 07/19/07	313396GJH7	19	100	5.0100	25,000,000.00	24,612,444.44	382,708.33	SUNGARD	-8,326.39	
A 41485	FEDL HOME LLN MTG CORP DISC 11/01/06 07/23/07	313396JMG6	40	100	5.1472	48,181,333.33	47,992,777.78	1,040,222.22	SUNGARD	-25,111.11	
A 41496	FEDL HOME LLN MTG CORP DISC 11/17/06 07/23/07	313396JMG6	87	100	5.1891	28,964,600.00	29,517,866.67	563,625.00	SUNGARD	-10,358.33	
A 41518	FEDL HOME LLN MTG CORP DISC 01/04/07 08/21/07	313396KS1	87	100	5.1536	50,000,000.00	48,996,138.89	602,958.33	SUNGARD	-19,722.22	
A 41520	FREDIE MAC 12/20/06 09/18/07	313396LW1	19	100	4.9700	25,000,000.00	24,402,638.89	352,041.67	SUNGARD	-10,625.00	
A 41578	FEDL HOME LLN MTG CORP DISC 02/27/07 10/26/07	313396NL3	87	100	5.0300	25,000,000.00	24,270,555.56	115,270.83	SUNGARD	-2,888.88	
A 41571	FEDL HOME LLN MTG CORP DISC 02/16/07 12/06/07	313396QD8	40	100	5.0253	24,158,173.61	24,082,222,222.22	258,206.67	SUNGARD	29,050.00	
A 41615	FEDL HOME LLN MTG CORP DISC 03/10/07 12/07/07	313396Q6E	19	100	4.9950	40,280,578.33	39,590,833.33	11,100.00	SUNGARD	18,055.56	
A 41613	FEDL HOME LLN MTG CORP DISC 03/10/07 12/07/07	313396SC8	45	100	5.1760	38,601,400.00	38,630,555.56	6,125.00	SUNGARD	4,333.33	
A 41565	FEDL HOME LLN MTG CORP DISC 02/08/07 02/04/08	313396SRS	19	100	4.9670	50,000,000.00	47,921,875.00	358,727.78	SUNGARD	53,545.83	
A 41606	FEDL HOME LLN MTG CORP DISC 03/23/07 02/04/08	313396SRS	19	100	4.8400	25,000,000.00	23,960,937.50	30,250.00	SUNGARD	-479.17	
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES 23.01%(M)											
					5.0368	877,000,000.00	862,778,376.39	13,984,977.04			
					5.1830	848,827,352.55	98,378,780,000.00				
A 41473	BOA CP 10/26/06 04/03/07	0660FIR37	19	100	5.2050	50,000,000.00	49,985,361.11	1,134,979.17	SUNGARD	-180.56	
A 41560	UNION BANK CP 01/29/07 04/03/07	90485LR34	19	100	5.2200	25,000,000.00	24,992,680.56	224,750.00	SUNGARD	-69.44	
A 41491	BOA CP 11/16/06 04/17/07	0660FIRH6	46	100	5.2000	50,000,000.00	49,882,888.89	982,222.22	SUNGARD	-1,555.55	
A 41497	BOA CP 11/17/06 04/18/07	0660FIEN2	19	100	5.2000	50,000,000.00	49,875,569.44	975,000.00	SUNGARD	-1,652.78	
A 41594	JF MORGAN CP 03/14/07 04/25/07	46652JIR33	76	100	5.2500	25,000,000.00	24,912,166.67	65,625.00	SUNGARD	-333.33	

SUBTOTAL (Inv Tyde) 44 FMC DISCOUNT NOTES

INVESTMENTS OUTSTANDING AS OF 03/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND	CPN RATE	PAR/SHARES	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND	CPN RATE	PAR/SHARES	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41486	UNION BANK CP	90485LS17	19	100	5.1500	50,000,000.00	49,780,416.67	1,072,916.67	-5,000.00
A 41486	11/02/06 05/01/07						SUNGARD		
A 41511	UNION BANK CP	90485LS17	19	100	5.2861	48,712,500.00	49,560,833,333	492,583.33	-3,250.00
A 41511	12/07/06 05/01/07						SUNGARD		
A 41513	BOA CP	0660PISB8	19	100	5.2487	39,378,916.67	39,560,833,333	823,368.05	-6,388.89
A 41513	12/07/06 05/11/07						SUNGARD		
A 41593	JP MORGAN CP	4662JISE1	19	100	5.2720	48,890,243.06	49,414,444,444	138,013.89	-2,388.89
A 41593	03/13/07 05/14/07						SUNGARD		
A 41555	UNION BANK CP	90485LSF6	19	100	5.2775	49,549,638.89	49,685,263.89	295,233.34	-2,200.00
A 41555	01/23/07 05/15/07						SUNGARD		
A 41607	BOA CP	0660PIF8	19	100	5.2250	50,000,000.00	49,452,083.33	36,284.72	-3,645.83
A 41607	03/27/07 06/15/07						SUNGARD		
A 41608	BOA CP	0660PIF8	19	100	5.2250	25,000,000.00	24,726,041.67	18,142.36	-1,822.91
A 41608	03/27/07 06/15/07						SUNGARD		
A 41609	UNION BK CP	90485LTF5	19	100	5.1500	50,000,000.00	49,452,083.33	35,763.89	-11,458.34
A 41609	02/27/07 06/15/07						SUNGARD		
A 41574	UNION BANK CP	90485LTF9	19	100	5.2100	50,000,000.00	49,379,027.78	267,736.11	-5,902.77
A 41574	02/23/07 06/25/07						SUNGARD		
A 41566	UNION BANK CP	90485LUA4	19	100	5.3036	49,117,194.44	49,750,455,556	241,697.60	-11,875.01
A 41566	02/09/07 07/10/07						SUNGARD		
A 41580	UNION BANK CP	90485LUQ9	19	100	5.2846	32,284,385.83	32,537,833.33	113,555.56	-32,111.11
A 41580	02/28/07 07/24/07						SUNGARD		
A 41603	UNION BANK CP	90485LMJ3	19	100	5.0800	40,000,000.00	39,008,333.33	67,733.33	-29,500.00
A 41603	03/20/07 09/18/07						SUNGARD		
A 41604	BOA CP	0660PIWR8	19	100	5.1300	50,000,000.00	48,709,375.00	71,250.00	-127,585.41
A 41604	03/22/07 09/25/07						SUNGARD		
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 19.375 (M)								7,056,855.14	.00
								-127,585.41	

A 41509 BANK OF AMERICA N C D

12/01/06 04/02/07

A 41487 BOA CP

11/08/06 04/03/07

A 41581 CHASE NEGOTIABLE CD

03/01/07 04/03/07

A 41488 BOA CP

11/08/06 04/17/07

A 41575 BOA NEGOTIABLE C D

02/23/07 08/23/07

A 41584 BOA NEGOTIABLE C D

01/06/07 09/08/07

A 41585 BOA NEGOTIABLE C D

01/06/07 09/08/07

A 41586 BOA NEGOTIABLE C D

01/06/07 09/08/07

887,333.33

SUNGARD

1,064,000.00

SUNGARD

158,378.86

SUNGARD

1,064,000.00

SUNGARD

273,133.94

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SUNGARD

(RPTMKT)

INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 03/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND CPN RATE YTM TR	PAR/SKIPS BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE UNREALIZED LOSS	CURR ACCT INT PRICE SOURCE UNREALIZED GAIN
A 41597	BOA NEGOTIABLE C.D 03/16/07 09/18/07	060500GF39	19	100	5.2500	30,000,000.00	25,992.831.14	70,000.00	-7,168.86
			40	000	5.2500	30,000,000.00	99.97610381087	SUNWARD	
SUBTOTAL	(Inv Type) 91 NEGOTIABLE C.D.'S	11.07%(M)	5.2751	415,000,000.00	414,945,279.46	99.98681400000	4,084,511.79	-54,720.54	.00
			5.2751	415,000,000.00					
A 41369	MISSION BANK CD 07/16/06 07/16/07		19	100	5.6300	100,000.00	98,442.39	15.64	-1,557.61
			60	000	5.6300	100,000.00	98.44238888889	SUNWARD	
A 41498	MISSION AREA CR UNION 11/02/06 11/02/07		19	100	4.5000	100,000.00	96,846.67	12.50	-3,153.33
			62	000	4.5000	100,000.00	96.84666666667	SUNWARD	
SUBTOTAL	(Inv Type) 1010 PUBLIC TIME DEPOSIT	.01%(M)	5.0650	200,000.00	195,289.06	97.64452800000	28.14	.00	-4,710.94
			5.0650	200,000.00					
A 41330	CITI BANK TIME DEPOSIT 06/07/06 06/06/07		19	100	5.4000	5,000,000.00	4,951,600.00	750.00	-48,400.00
			48	000	5.4000	5,000,000.00	99.03200000000	SUNWARD	
A 41419	CITIBANK PTD 270490733 08/09/06 08/09/07		19	100	5.5000	5,000,000.00	4,904,486.11	763.89	-95,513.89
			48	000	5.5000	5,000,000.00	98.08972222222	SUNWARD	
A 41528	CITIBANK PTD 270491061 01/02/07 01/02/08		19	100	5.3000	10,000,000.00	9,595,200.00	1,472.22	-404,800.00
			48	000	5.3000	10,000,000.00	95.95200000000	SUNWARD	
A 41554	FIRST NATL BK PUBLIC TIME DPT 01/19/07 01/19/08		19	100	5.2500	5,000,000.00	4,785,133.33	729.17	-214,866.67
			63	000	5.2500	5,000,000.00	95.70266666667	SUNWARD	
A 41558	CITIBANK PTD 270491111 01/25/07 01/25/08		19	100	5.4500	10,000,000.00	9,561,466.67	1,513.89	-438,533.33
			48	000	5.4500	10,000,000.00	95.61466666667	SUNWARD	
SUBTOTAL	(Inv Type) 1011 PUBLIC TIME DEPOSIT M	.90%(M)	5.3786	35,000,000.00	33,797,886.11	96.56538900000	5,229.17	.00	-1,202,113.89
			5.3786	35,000,000.00					
			5.3786	35,000,000.00					
GRAND TOTAL			4.9800	3798200000.00	3749457891.78	96.71670500000	37,495,718.41	1,085,493.12	-1,793,889.00
			5.1417	371910785.16					

(SHEET)

INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 3/31/07MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

INVTMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY NO.	PURCHASE DATE	SAP/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE	SHARES	BOOK VALUE
SUBTOTAL (Inv Type) 11 TREASURY BILLS												
5.38%(C)												
A 40980	T NOTE (98.205)	912828DY3	100	06/30/07	11/14/05	000	3.625	4.506	98.629	25,000,000.00		24,657,226.56
A 41522	T NOTE (98.20)	912828CR9	100	08/15/07	12/29/06	000	2.750	5.032	98.598	50,000,000.00		49,296,828.13
A 41590	UNITED STATES TREAS BILL 912795XZ2	912828BEPI	100	09/06/07	03/15/07	000	4.930	5.051	97.603	50,000,000.00		48,801,736.11
A 41089	T NOTE (99.12)	912828BEPI	100	01/31/08	02/10/06	000	4.375	4.416	99.375	25,000,000.00		24,980,363.50
A 41134	T NOTE (99.27)	912828BEY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00		14,974,218.75
A 41135	T NOTE (99.27)	912828BEY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00		14,974,218.75
A 41137	T NOTE (99.27)	912828BEY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00		14,974,218.75
A 41138	T NOTE (99.27)	912828BEY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00		14,974,218.75
A 41210	TREASURY NOTES (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00		49,828,125.00
A 41211	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00		49,828,125.00
A 41212	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00		49,828,125.00
A 41213	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00		49,828,125.00
A 41216	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00		49,828,125.00
A 41217	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00		49,828,125.00
SUBTOTAL (Inv Type) 12 TREASURY NOTES												
14.19%(C)												
A 41474	FNMA DISCOUNT NOTES	313568BE1	100	04/11/07	10/27/06	000	5.060	5.181	97.667	35,000,000.00		34,183,372.22
A 41469	FEDERAL NATL MTG ASSN DI 313568BEU	313568BEU	100	04/25/07	10/25/06	000	5.090	5.224	97.427	25,000,000.00		24,356,680.56
A 41505	FEDERAL NATL MTG ASSN DI 313568BF6	313568BF6	100	05/02/07	11/27/06	000	5.080	5.194	97.799	50,000,000.00		48,899,333.33
A 41483	FEDERAL NATL MTG ASSN DI 313568BH2	313568BH2	100	07/11/07	09/11/06	000	4.980	5.103	96.514	50,000,000.00		48,257,000.00
A 41459	FNMA DISCOUNT NOTES	313568BF3	100	07/17/07	09/28/06	000	4.900	5.103	96.026	25,000,000.00		24,006,388.89
A 41484	FEDERAL NATL MTG ASSN DI 313568BJ6	313568BJ6	100	07/24/07	09/11/06	000	4.960	5.148	96.349	50,000,000.00		48,174,444.44
A 41457	FNMA DISCOUNT NOTES	313568BV8	100	07/31/07	09/27/06	000	4.900	5.114	95.821	50,000,000.00		47,910,694.44
A 41492	FNMA DISCOUNT NOTES	313568BW6	100	08/01/07	11/17/06	000	4.990	5.174	96.438	15,000,000.00		14,467,733.33
A 41493	FEDERAL NATL MTG ASSN DI 313568BW6	313568BW6	100	08/01/07	11/17/06	000	4.990	5.174	96.438	15,000,000.00		14,465,694.17
A 41494	FEDERAL NATL MTG ASSN DI 313568BX4	313568BX4	100	08/02/07	11/17/06	000	4.990	5.175	96.410	15,000,000.00		14,463,975.83
A 41495	FEDERAL NATL MTG ASSN DI 313568BY2	313568BY2	100	08/03/07	11/17/06	000	4.990	5.176	96.410	15,000,000.00		14,461,495.83
A 41598	FEDERAL NATL MTG ASSN DI 313568BB3	313568BB3	100	12/28/07	01/20/07	000	5.060	5.188	97.826	25,000,000.00		24,381,555.56
A 41515	FEDERAL NATL MTG ASSN DI 313568BBQ	313568BBQ	100	02/01/08	02/14/07	000	4.910	5.162	95.117	50,000,000.00		47,558,638.89
A 41568	FEDERAL NATL MTG ASSN DI 313568BNS	313568BNS	100	02/01/08	02/16/07	000	4.991	5.247	95.120	25,000,000.00		23,779,977.78
A 41569	FEDERAL NATL MTG ASSN DI 313568BNS	313568BNS	100	02/01/08	02/16/07	000	4.965	5.217	95.173	45,000,000.00		42,827,812.50
A 41579	FEDERAL NATL MTG ASSN DI 313568BNS	313568BNS	100	02/01/08	02/28/07	000	4.910	5.147	95.390	37,000,000.00		36,004,310.64
A 41589	FEDERAL NATL MTG ASSN DI 313568BNS	313568BNS	100	02/01/08	02/12/07	000	4.880	5.106	95.481	20,000,000.00		19,318,177.78
A 41605	FEDERAL NATL MTG ASSN DI 313568BNS	313568BNS	100	02/01/08	03/23/07	000	4.850	5.065	95.564	25,000,000.00		23,970,000.00

(SHEET) INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 3/31/07
MAJOR SORT KEY IS ICCB
SETTLEMENT DATE BASIS

INVTMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41599 FNMA DISCOUNT NOTES											
A	41599 FNMA DISCOUNT NOTES	313586SR7	100	02/04/08	03/20/07	000	4.880	5.102	95.649	25,000,000.00	23,912,166.67
A	41600 FEDERAL NATL MTG ASSN DI 313586SR8	100	02/08/08	03/20/07	000	4.880	5.105	95.594	25,000,000.00	23,898,611.11	
A	41598 FEDERAL NATL MTG ASSN DI 313586SY2	100	02/11/08	03/09/07	000	4.790	5.016	95.489	50,000,000.00	47,744,708.33	
A	41601 FEDERAL NATL MTG ASSN DI 313586TC9	100	02/15/08	03/20/07	000	4.860	5.088	95.518	15,000,000.00	14,327,700.00	
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES											
				17.76%(C)			4.949	5.147	96.132	687,000,000.00	660,427,103.89
A 41536 FEDL HOME LOAN BK CONS D 313384DV8											
A	41536 FEDL HOME LOAN BK CONS D 313384DV8	100	04/02/07	01/04/07	000	5.100	5.164	98.753	25,000,000.00	24,688,333.33	
A	41592 FEDL HOME LOAN BK CONS D 313384EC9	100	04/09/07	03/09/07	000	5.176	5.199	99.554	20,000,000.00	19,910,857.78	
A	41549 FEDL HOME LOAN BK CONS D 313384EM7	100	04/11/07	01/10/07	000	5.140	5.208	98.701	40,000,000.00	39,480,288.89	
A	41551 FEDL HOME LOAN BK CONS D 313384EM7	100	04/18/07	01/18/07	000	5.126	5.193	98.719	15,000,000.00	14,807,775.00	
A	41576 FEDL HOME LOAN BK CONS D 313384EM7	100	04/18/07	02/23/07	000	5.180	5.221	99.223	30,000,000.00	29,766,900.00	
A	41556 FEDL HOME LOAN BK CONS D 313384EM7	100	04/25/07	01/24/07	000	5.135	5.203	98.702	13,000,000.00	12,831,258.19	
A	41602 FEDL HOME LOAN BK CONS D 313384FHS	100	05/16/07	03/20/07	000	5.150	5.192	99.185	40,000,000.00	39,673,833.33	
A	41583 FEDL HOME LOAN BK CONS D 313384FHS	100	06/01/07	03/05/07	000	5.150	5.216	98.741	50,000,000.00	49,370,555.56	
A	41564 FEDL HOME LOAN BK CONS D 313384KDO	100	08/08/07	02/28/07	000	5.075	5.283	97.448	26,362,100.69	24,362,100.69	
A	41572 FEDL HOME LOAN BK CONS D 313384KDO	100	08/08/07	02/28/07	000	5.060	5.183	97.625	28,000,000.00	27,334,891.11	
A	41610 FEDL HOME LOAN BK CONS D 313384LZO	100	09/21/07	03/26/07	000	5.020	5.149	97.504	30,000,000.00	29,251,183.33	
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES											
				8.38%(C)			5.122	5.196	98.569	316,000,000.00	311,477,977.21
A 41447 FMC DISCOUNT NOTES											
A	41447 FMC DISCOUNT NOTES	313396DM0	100	04/03/07	09/25/06	000	5.020	5.157	97.351	25,000,000.00	24,137,638.89
A	41516 FMC DISCOUNT NOTES	313396ED1	100	04/10/07	12/08/06	000	5.080	5.170	98.264	25,000,000.00	24,566,083.33
A	41435 FMC DISCOUNT NOTES	313396ER9	100	04/11/07	09/08/06	000	5.070	5.228	96.972	50,000,000.00	48,486,041.67
A	41475 FMC DISCOUNT NOTES	313396ET6	100	04/24/07	10/27/06	000	5.060	5.191	97.484	50,000,000.00	48,742,027.78
A	41508 FMC DISCOUNT NOTES	313396ET6	100	04/24/07	11/30/06	000	5.100	5.207	97.546	39,000,000.00	38,198,875.00
A	41453 FMC DISCOUNT NOTES	313396EW9	100	04/27/07	09/27/06	000	4.980	5.130	97.067	18,000,000.00	17,472,120.00
A	41436 FMC DISCOUNT NOTES	313396FG3	100	05/07/07	09/08/06	000	5.050	5.227	96.629	50,000,000.00	48,309,552.78
A	41539 FEDL HOME LLN MTG CORP D 313396FP3	100	05/14/07	01/10/07	000	5.090	5.185	98.162	25,000,000.00	24,540,486.11	
A	41489 FEDL HOME LLN MTG CORP D 313396GHE	100	06/22/07	11/10/06	000	5.010	5.171	96.883	7,000,000.00	6,781,786.67	
A	41454 FMC DISCOUNT NOTES	313396HH9	100	06/25/07	09/37/06	000	4.910	5.098	96.304	39,000,000.00	37,558,505.83
A	41517 FMC DISCOUNT NOTES	313396HJ5	100	06/26/07	12/08/06	000	5.000	5.143	97.222	10,000,000.00	9,722,222.22
A	41438 FMC DISCOUNT NOTES	313396HM8	100	06/29/07	09/12/06	000	5.055	5.270	95.928	30,000,000.00	28,778,375.00
A	41490 FEDL HOME LLN MTG CORP D 313396HQ3	100	07/02/07	11/10/06	000	5.020	5.189	96.737	50,000,000.00	48,368,900.00	
A	41547 FEDL HOME LLN MTG CORP D 313396HQ9	100	07/02/07	01/04/07	000	5.066	5.197	97.481	42,000,000.00	40,942,050.33	
A	41587 FEDL HOME LLN MTG CORP D 313396JH7	100	07/19/07	12/16/06	000	5.080	5.167	96.952	40,000,000.00	39,298,444.44	
A	41518 FMC DISCOUNT NOTES	313396JH7	100	07/23/07	11/01/06	000	4.960	5.147	96.363	25,000,000.00	24,238,062.50
A	41486 FEDL HOME LLN MTG CORP D 313396JMG	100	07/23/07	11/17/06	000	5.010	5.189	96.549	50,000,000.00	48,181,333.33	
A	41518 FEDL HOME LLN MTG CORP D 313396KJ1	100	08/21/07	01/20/07	000	4.990	5.164	96.826	50,000,000.00	48,461,027.78	
A	41578 FEDL HOME LLN MTG CORP D 313396LW1	100	09/18/07	02/04/06	000	4.970	5.164	96.245	25,000,000.00	24,061,222.22	
A	41571 FEDL HOME LLN MTG CORP D 313396QD8	100	12/06/07	02/16/07	000	5.030	5.245	95.633	25,000,000.00	24,188,113.61	
A	41614 FEDL HOME LLN MTG CORP D 313396QJ6	100	12/07/07	03/30/07	000	4.995	5.176	96.504	40,000,000.00	38,807,400.00	

(SIRPT)

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NTS OUTSTANDING AS OF 3/31/07

MAJOR SORT KEY IS ICC#

SETTLEMENT DATE BASIS

URITY PURCHASE SAF/

INVSMT	NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY DATE	(TICKER)	PURCHASE PRICE	SAF/PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A 41613	FEDL HOME LLN MTG CORP D	3113396SC8	100	01/22/08	03/29/07	000	4.900	5.108	95.930	15,000,000.00	14,389,541.67		
A 41565	FEDL HOME LLN MTG CORP D	3113396RS5	100	02/04/08	02/08/07	000	4.967	5.019	50,000,000.00	47,509,601.39			
A 41606	FEDL HOME LLN MTG CORP D	3113396RS5	100	02/04/08	03/23/07	000	4.840	5.056	95.725	25,000,000.00	23,931,166.67		
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES							22.83% (C)		5.017	5.183	96.788	877,000,000.00	848,827,392.55
A 41473	BOA CP	066061R37	100	04/03/07	10/26/06	000	5.205	5.327	97.701	50,000,000.00	48,850,562.50		
A 41560	UNION BANK CP	060481R34	100	04/03/07	01/29/07	000	5.220	5.269	99.072	25,000,000.00	24,768,000.00		
A 41491	BOA CP	066061R36	100	04/13/07	11/16/06	000	5.200	5.317	97.804	50,000,000.00	48,302,222.22		
A 41497	BOA CP	066061R32	100	04/18/07	11/17/06	000	5.200	5.317	97.804	50,000,000.00	48,302,222.22		
A 41594	JP MORGAN CP	066201R32	100	04/25/07	03/14/07	000	5.250	5.282	99.388	25,000,000.00	24,846,875.00		
A 41486	UNION BANK CP	060481R37	100	05/03/07	11/02/06	000	5.150	5.286	97.425	50,000,000.00	48,712,500.00		
A 41511	UNION BANK CP	060481R37	100	05/03/07	11/02/06	000	5.140	5.249	97.930	30,000,000.00	29,378,916.67		
A 41513	BOA CP	066201R38	100	05/11/07	12/07/06	000	5.165	5.272	97.780	50,000,000.00	48,890,238.67		
A 41593	JP MORGAN CP	066201R31	100	05/14/07	03/13/07	000	5.230	5.278	98.379	50,000,000.00	49,619,638.89		
A 41555	UNION BANK CP	060481R36	100	05/15/07	01/23/07	000	5.210	5.286	98.339	50,000,000.00	49,513,733.33		
A 41607	BOA CP	066061R38	100	06/15/07	03/27/07	000	5.225	5.286	98.839	50,000,000.00	49,419,444.44		
A 41608	BOA CP	066061R38	100	06/15/07	03/27/07	000	5.150	5.210	98.836	25,000,000.00	24,427,777.78		
A 41609	UNION BK CP	060481R35	100	06/25/07	02/23/07	000	5.210	5.285	97.834	50,000,000.00	49,117,194.44		
A 41574	UNION BANK CP	060481R39	100	07/10/07	02/09/07	000	5.170	5.285	98.251	50,000,000.00	48,384,395.83		
A 41566	UNION BANK CP	060481R34	100	07/24/07	02/28/07	000	5.110	5.218	97.928	25,000,000.00	24,284,902.78		
A 41580	UNION BANK CP	060481R39	100	09/18/07	03/20/07	000	5.080	5.214	97.432	40,000,000.00	38,372,711.11		
A 41603	UNION BANK CP	060481R33	100	09/25/07	03/22/07	000	5.130	5.270	97.335	50,000,000.00	48,667,625.00		
A 41604	BOA CP	066061R38	100	09/25/07	03/22/07	000	5.181	5.278	98.144	733,000,000.00	719,395,677.49		
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC							19.35% (C)		5.181	5.278	98.144	733,000,000.00	719,395,677.49
A 41509	BANK OF AMERICA N C D	06050GYU8	100	04/02/07	12/01/06	000	5.280	5.280	100.000	50,000,000.00	50,000,000.00		
A 41487	BOA CD	06050GYD6	100	04/03/07	11/08/06	000	5.320	5.320	100.000	50,000,000.00	50,000,000.00		
A 41581	CHASE NEGOTIABLE CD	16144RDH3	100	04/03/07	03/01/07	000	5.255	5.255	100.000	35,000,000.00	35,000,000.00		
A 41488	BOA CD	06050GYB4	100	04/17/07	11/08/06	000	5.320	5.320	100.000	50,000,000.00	50,000,000.00		
A 41575	BOA NEGOTIABLE C.D	06050GC55	100	08/23/07	02/23/07	000	5.315	5.315	100.000	50,000,000.00	50,000,000.00		
A 41584	BOA NEGOTIABLE C.D	06050GD64	100	09/04/07	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00		
A 41584	BOA NEGOTIABLE C.D	06050GD64	100	09/04/07	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00		
A 41586	BOA NEGOTIABLE C.D	06050GD72	100	09/07/07	03/16/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00		
A 41597	BOA NEGOTIABLE C.D	06050GF39	100	09/18/07	03/16/07	000	5.250	5.250	100.000	30,000,000.00	30,000,000.00		
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S							11.16% (C)		5.275	5.275	100.000	415,000,000.00	415,000,000.00
A 41449	MISSION BANK CD		100	07/16/07	07/16/06	000	5.630	5.630	100.000	100,000.00	100,000.00		
A 41496	MISSION AREA CR UNION		100	11/02/07	11/02/06	000	4.500	4.500	100.000	100,000.00	100,000.00		
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT							0.01% (C)		5.065	5.065	100.000	200,000.00	200,000.00

... (Yow T...) 1010 PUBLIC TIME DEPOSIT

1

(STRT)

CITY/COUNTY OF SAN FRANCISCO

MR. DANIEL DAILY 415-554-4487

INVESTMENT INVENTORY

INVESTMENTS OUTSTANDING AS OF 3/31/07

MAJOR SORT KEY IS ICC#

SETTLEMENT DATE BASIS

INVSMT NO.

DESCRIPTION

CUSIP

FUND NO.

MATURITY (TICKER)

PURCHASE DATE

SAF/ PURP

CUPN RATE

TRDNG YIELD

BOOK PRICE

PAR VALUE SHARES

BOOK VALUE

A 41330

CITI BANK TIME DEPOSIT

100

06/06/07

06/07/06

000

5.400

5.400

100.000

5,000,000.00

5,000,000.00

A 41419

CITIBANK FTD 270490713

100

08/09/07

08/09/06

000

5.500

5.500

100.000

5,000,000.00

5,000,000.00

A 41528

CITIBANK FTD 270491061

100

01/02/08

01/02/07

000

5.300

5.300

100.000

10,000,000.00

10,000,000.00

A 41554

FIRST NATL BK PUBLIC TIM

100

01/19/08

01/19/07

000

5.250

5.250

100.000

5,000,000.00

5,000,000.00

A 41558

CITIBANK FTD 270491111

100

01/25/08

01/25/07

000

5.450

5.450

100.000

10,000,000.00

10,000,000.00

SUBTOTAL (Inv Type)

1011 PUBLIC TIME DEPOSIT MONTHLY

5.379

5.379

100.000

35,000,000.00

35,000,000.00

REPORT TOTALS

ASSETS

FIXED

4.980

5.142

97.886

3,798,200,000.00

3,717,910,785.16

PAGE: 4

RUN: 04/03/07 00:01:18



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 3/31/07
MAJOR SORT KEY IS BANK
SETTLEMENT DATE BASIS

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN YIELD	TRDNG PRICE	BOOK SHARES	PAR VALUE	BOOK VALUE
A 41369	MISSION BANK CD		100	07/16/07	07/16/06	000	5.630	5.630	100.000	100.000.00	100.000.00
A 41498	MISSION AREA CR UNION		100	11/02/07	11/02/06	000	4.500	4.500	100.000	100.000.00	100.000.00
SUBTOTAL (Bank) 19 BANK OF NEW YORK				100.00%(C)			5.065	5.065	100.000	200.000.00	200.000.00
REPORT TOTALS				ASSETS	FIXED		5.065	5.065	100.000	200.000.00	200.000.00

CITY / COUNTY OF SAN FRANCISCO
M R. DANIEL DALY 4 1 5 - 5 5 4 - 4 8 7

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

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RUN: 04/03/07 00:01:16

03/01/07 TO 03/31/07

SETTLEMENT DATE BASIS

FUND: 100

POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN	COUPON	PAR	BOOK	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41136 T NOTE (99.27)		19	40	02/29/08	03/05/07	SALE	4.625	-15,000,000.00	-14,974,218.75	1,171.87
any				03/05/07	03/05/07		4.716		-9,425.95	14,982,472.83
41210 TREASURY NOTES (99.21)		19		03/31/08	03/31/07	INTR	4.625		-1,156,250.00	1,156,250.00
any				03/31/07	04/02/07	03/31/07	4.807		-1,156,250.00	1,156,250.00
41211 T NOTE (99.21)		19		03/31/08	03/31/07	INTR	4.625		-1,156,250.00	1,156,250.00
any				03/31/07	04/02/07	03/31/07	4.807		-1,156,250.00	1,156,250.00
41212 T NOTE (99.21)		19		03/31/08	03/31/07	INTR	4.625		-1,156,250.00	1,156,250.00
any				03/31/07	04/02/07	03/31/07	4.807		-1,156,250.00	1,156,250.00
41213 T NOTE (99.21)		19	40	03/31/08	03/05/07	SALE	4.625	-50,000,000.00	-49,828,125.00	1,156,250.00
any				03/05/07	03/05/07		4.807		-991,071.43	-78,125.00
41214 T NOTE (99.21)		19		03/31/08	03/31/07	INTR	4.625		-1,156,250.00	50,897,321.43
any				03/31/07	04/02/07	03/31/07	4.807		-1,156,250.00	1,156,250.00
41215 T NOTE (99.21)		19		03/31/08	03/31/07	INTR	4.625		-1,156,250.00	1,156,250.00
any				03/31/07	04/02/07	03/31/07	4.807		-1,156,250.00	1,156,250.00
41216 T NOTE (99.21)		19		03/31/08	03/31/07	INTR	4.625		-1,156,250.00	1,156,250.00
any				03/31/07	04/02/07	03/31/07	4.807		-1,156,250.00	1,156,250.00
41217 T NOTE (99.21)		19		03/31/08	03/31/07	INTR	4.625		-1,156,250.00	1,156,250.00
any				03/31/07	04/02/07	03/31/07	4.807		-1,156,250.00	1,156,250.00
41460 FNMN DISCOUNT NOTES		19	87	03/06/07	03/06/07	MAT	5.030	-50,000,000.00	-48,924,138.89	50,000,000.00
any				04/02/07	03/06/07		5.141		-1,075,861.11	2,437.50
41461 TREASURY BILLS		19	40	04/05/07	03/27/07	SALE	4.825	-50,000,000.00	-48,780,347.22	49,937,250.00
any				03/27/07	03/27/07		4.946		-1,219,652.78	218.75
41462 TREASURY BILLS		19	40	04/05/07	03/27/07	SALE	4.825	-5,000,000.00	-4,878,034.72	4,993,750.00
any				03/27/07	03/27/07		4.946		-121,965.28	50,000,000.00
41463 BOA CP		19	40	03/20/07	03/20/07	MAT	5.185	-50,000,000.00	-48,847,777.78	25,516,736.11
any				04/02/07	03/20/07		5.307		-1,152,222.22	50,000,000.00
41467 BOA CD		19	40	03/06/07	03/06/07	MAT	5.315	-25,000,000.00	-25,000,000.00	25,516,736.11
any				04/02/07	03/06/07		5.315		-1,052,256.94	50,000,000.00
41472 BOA CP		19	40	03/20/07	03/20/07	MAT	5.225	-50,000,000.00	-48,947,743.06	50,927,500.00
any				04/02/07	03/20/07		5.337		-927,500.00	50,927,500.00
41478 BOA CD		19	40	03/06/07	03/06/07	MAT	5.300	-50,000,000.00	-50,000,000.00	50,927,500.00
any				04/02/07	03/06/07		5.300		-927,500.00	45,236,259.02
41479 BOA CD		19	40	03/06/07	03/06/07	MAT	5.300	-50,000,000.00	-50,000,000.00	50,000,000.00
any				04/02/07	03/06/07		5.300		-927,500.00	50,000,000.00
41482 T NOTE (99.41)		19	40	05/31/07	03/13/07	SALE	3.500	-45,000,000.00	-44,604,492.19	50,000,000.00
any				03/13/07	03/13/07		5.054		-445,673.08	45,236,259.02
41503 BOA CP		19	40	03/22/07	03/22/07	MAT	5.225	-50,000,000.00	-49,143,680.56	50,000,000.00
any				04/02/07	03/22/07		5.316		-863,319.44	50,000,000.00
41504 BOA CP		19	40	03/23/07	03/23/07	MAT	5.225	-50,000,000.00	-49,136,423.61	50,000,000.00
any				04/02/07	03/23/07		5.317		-863,576.39	50,000,000.00
41514 FEDERAL HOME LOAN DISC		19	44	03/09/07	03/09/07	MAT	5.125	-50,000,000.00	-49,352,256.94	50,000,000.00
any				04/02/07	03/09/07		5.192		-647,743.06	50,000,000.00
41519 F H L B		19	45	03/07/07	03/07/07	MAT	5.121	-25,000,000.00	-24,679,937.50	25,000,000.00
any				04/02/07	03/07/07		5.187		-320,062.50	25,000,000.00

CITY / COUNTY OF SAN FRANCISCO
M R . DANIEL DALY 4 1 5 - 5 5 4 - 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME
03/01/07 TO 03/31/07
SETTLEMENT DATE BASIS
FUND: 100 POOLED FUNDS

INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TXN COUPON TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT		
any	41523 BOA CP	19	40	03/29/07	03/29/07	MAT	5.240	-33,000,000.00	-32,567,700.00	-432,300.00	33,000,000.00
any	41545 UNITED STATES TREAS BI	19	40	07/05/07	03/27/07	SALE	5.310				-694.44
any	41546 FEDERAL NATL MTG ASSN	19	89	03/27/07	03/27/07		5.032	-25,000,000.00	-24,393,069.44	-265,958.34	24,659,722.22
any	41548 TREASURY BILLS	19	40	04/05/07	03/27/07	SALE	5.162	-50,000,000.00	-49,496,097.22	-503,902.78	50,000,000.00
any	41550 UNION BANK CP	19	46	03/06/07	03/06/07	MAT	4.984	-30,000,000.00	-29,760,291.67	-239,708.33	30,000,000.00
any	41552 TREASURY BILLS	19	40	03/22/07	03/16/07	SALE	5.009	-20,000,000.00	-19,826,225.00	-157,225.00	19,983,033.33
any	41553 UNION BANK CP	19	46	03/19/07	03/19/07	MAT	5.275	-25,000,000.00	-24,785,715.28	-214,284.72	25,000,000.00
any	41557 UNION BANK CP	19	46	03/23/07	03/23/07	MAT	5.274	-30,000,000.00	-29,747,216.67	-252,783.33	30,000,000.00
any	41559 FEDL HOME LOAN BK CONS	19	45	03/28/07	03/28/07	MAT	5.179	-16,000,000.00	-15,867,605.33	-132,394.67	16,000,000.00
any	41561 CHASE NEGOTIABLE CD	19	76	03/01/07	03/01/07	MAT	5.260	-25,000,000.00	-25,000,000.00	-109,583.33	25,109,583.33
any	41562 UNITED STATES TREAS BI	19	40	05/10/07	03/02/07	SALE	5.020	-45,000,000.00	-44,428,975.00	-156,875.00	44,586,675.00
any	41563 UNITED STATES TREAS BI	19	40	08/09/07	03/05/07	SALE	5.085	-5,000,000.00	-4,874,622.22	-32,377.78	4,908,500.00
any	41567 CHASE CD	19	76	03/13/07	03/13/07	MAT	5.088	-40,000,000.00	-40,000,000.00	-163,644.44	40,163,644.44
any	41573 CHASE NEGOTIABLE CD	19	76	03/20/07	03/20/07	MAT	5.260	-25,000,000.00	-25,000,000.00	-102,277.78	25,102,277.78
any	41577 WFB CP	19	41	03/16/07	03/16/07	MAT	5.240	-25,000,000.00	-24,934,500.00	-65,500.00	25,000,000.00
any	41581 CHASE NEGOTIABLE CD	19	76	04/03/07	03/01/07	PURC	5.254	35,000,000.00	35,000,000.00		-35,000,000.00
any	41582 UNITED STATES TREAS BI	19	40	08/30/07	03/02/07	PURC	5.255	45,000,000.00	43,916,425.00		-43,916,425.00
any	41583 FEDL HOME LOAN BK CONS	19	45	06/03/07	03/05/07	PURC	4.990	50,000,000.00	49,370,555.56		-49,370,555.56
any	41584 BOA NEGOTIABLE C.D	19	40	09/04/07	03/02/07	PURC	5.216	50,000,000.00	50,000,000.00		-50,000,000.00
any	41585 BOA NEGOTIABLE C.D	19	40	09/04/07	03/02/07	PURC	5.240	50,000,000.00	50,000,000.00		-50,000,000.00
any	41586 BOA NEGOTIABLE C.D	19	40	09/07/07	03/02/07	PURC	5.240	50,000,000.00	50,000,000.00		-50,000,000.00
any	41587 FEDL HOME LLN MTG CORP	19	40	07/09/07	03/06/07	PURC	5.240	40,000,000.00	39,294,444.44		-39,294,444.44
any		19		03/06/07	03/06/07		5.171				-705,555.56

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 4 15 - 5 5 4 - 4 8 7

* ACTIVE TRANSACTIONS *
DETAIL TRANSACTION REPORT - FIXED INCOME
03/01/07 TO 03/31/07
SETTLEMENT DATE BASIS
FUND: 100 POOLED FUNDS

PAGE: 3
RUN: 04/03/07 00:01:16

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TXN YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41588	FEDERAL NATL MTG ASSN	19	40	02/11/08	03/08/07	PURC	4,790	50,000,000.00	47,744,708.33
any				03/12/07	03/09/07		5,016		-2,255,291.67
41589	FEDERAL NATL MTG ASSN	19	45	02/01/08	03/09/07	PURC	4,880	20,000,000.00	19,116,177.78
any				03/12/07	03/12/07		5,106		-883,822.22
41590	UNITED STATES TREAS BI	19	40	09/06/07	03/09/07	PURC	4,930	50,000,000.00	48,801,736.11
any				03/12/07	03/15/07		5,051		-1,198,263.89
41591	UNITED STATES TREAS BI	19	40	09/06/07	03/09/07	PURC	4,930	50,000,000.00	48,801,736.11
any				03/12/07	03/15/07		5,051		-1,198,263.89
41592	FEDL HOME LOAN BK CONS	19	45	04/09/07	03/07/07	PURC	5,176	20,000,000.00	19,910,857.78
any				03/12/07	03/09/07		5,176		-89,142.22
41593	JP MORGAN CP	19	76	05/14/07	03/13/07	PURC	5,230	50,000,000.00	49,549,638.89
any				03/20/07	03/13/07		5,278		-450,361.11
41594	JP MORGAN CP	19	76	04/25/07	03/14/07	PURC	5,250	25,000,000.00	24,846,875.00
any				03/20/07	03/14/07		5,282		-153,125.00
41597	BOA NEGOTIABLE C.D	19	40	09/18/07	03/15/07	PURC	5,250	30,000,000.00	30,000,000.00
any				03/20/07	03/16/07		5,250		-30,000,000.00
41598	FEDERAL NATL MTG ASSN	19	40	09/12/07	03/20/07	PURC	5,060	25,000,000.00	24,381,555.56
any				03/20/07	03/20/07		5,188		-618,444.44
41599	FIMA DISCOUNT NOTES	19	40	02/04/08	03/20/07	PURC	4,880	25,000,000.00	23,912,166.67
any				03/20/07	03/20/07		5,102		-1,087,833.33
41600	FEDERAL NATL MTG ASSN	19	40	02/08/08	03/20/07	PURC	4,880	25,000,000.00	23,898,611.11
any				03/20/07	03/20/07		5,105		-1,101,388.89
41601	FEDERAL NATL MTG ASSN	19	40	02/15/08	03/20/07	PURC	4,860	15,000,000.00	14,327,700.00
any				03/20/07	03/20/07		5,088		-672,300.00
41602	FEDL HOME LOAN BK CONS	19	45	05/16/07	03/20/07	PURC	5,150	40,000,000.00	39,673,833.33
any				03/20/07	03/20/07		5,192		-326,166.67
41603	UNION BANK CP	19	46	09/18/07	03/20/07	PURC	5,080	40,000,000.00	38,972,711.11
any				03/20/07	03/20/07		5,214		-1,027,288.89
41604	BOA CP	19	40	09/25/07	03/22/07	PURC	5,130	50,000,000.00	48,667,625.00
any				03/22/07	03/22/07		5,270		-1,332,375.00
41605	FEDERAL NATL MTG ASSN	19	40	02/01/08	03/22/07	PURC	4,850	25,000,000.00	23,939,062.50
any				03/22/07	03/23/07		5,065		-1,060,937.50
41606	FEDL HOME LN MTG CORP	19	40	02/04/08	03/22/07	PURC	4,840	25,000,000.00	23,931,166.67
any				03/22/07	03/23/07		5,056		-1,068,833.33
41607	BOA CP	19	40	06/15/07	03/26/07	PURC	5,225	50,000,000.00	49,419,444.44
any				03/27/07	03/27/07		5,286		-580,555.56
41608	BOA CP	19	40	06/15/07	03/26/07	PURC	5,225	25,000,000.00	24,709,722.22
any				03/27/07	03/27/07		5,286		-290,277.78
41609	UNION BK CP	19	46	06/15/07	03/26/07	PURC	5,150	50,000,000.00	49,427,777.78
any				03/27/07	03/27/07		5,210		-572,222.22
41610	FEDL HOME LOAN BK CONS	19	40	09/21/07	03/23/07	PURC	5,020	30,000,000.00	29,251,183.33
any				01/27/07	03/26/07		5,149		-748,816.67
41611	UNITED STATES TREAS BI	19	40	09/20/07	03/28/07	PURC	4,845	35,000,000.00	34,170,966.67
any				03/29/07	03/28/07		4,963		-829,033.33

CITY / COUNTY OF SAN FRANCISCO
 M R . DANIEL DALY 4 1 5 - 5 4 - 4 4 8 7
 DETAIL TRANSACTION REPORT - FIXED INCOME
 03/01/07 TO 03/31/07
 SETTLEMENT DATE BASIS

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* ACTIVE TRANSACTIONS *

FUND: 100 POOLED FUNDS

INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
41613 amy	FEDL HOME LLN MTG CORP	19	89	01/22/08	03/28/07	PURC	4.900	15,000,000.00	14,389,541.67	-14,389,541.67
				03/29/07	03/29/07		5.108	-610,458.33		
41614 amy	UNITED STATES TREAS BI	19	40	09/27/07	03/28/07	PURC	4.855	25,000,000.00	24,386,381.94	-24,386,381.94
				03/29/07	03/29/07		4.977	-613,618.06		
41615 amy	FEDL HOME LLN MTG CORP	19	45	12/07/07	03/30/07	PURC	4.995	40,000,000.00	38,601,400.00	-38,601,400.00
				03/30/07	03/30/07		5.176	-1,398,600.00		

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
03/01/07 TO 03/31/07
REPORT GRAND TOTALS
ASSETS

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* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M R. DANIEL DALY 4 15 - 5 5 4 - 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME
03/01/07 TO 03/31/07
SETTLEMENT DATE BASIS

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FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	SETTLE	TYN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL	FACE	PREM /	AMORT/(ACCRET)	SETTLEMENT
41330	CITY BANK TIME DEPOSIT	19	06/06/07	03/31/07	INTR	5.400				-23,250.00	23,250.00
any		03/31/07	04/02/07	03/31/07		5.400					
41369	MISSION BANK CD	19	07/16/07	03/31/07	INTR	5.630				-1,407.50	1,407.50
any		03/31/07	04/02/07	03/31/07		5.630					
41419	CITIBANK PTD 270490733	19	08/09/07	03/31/07	INTR	5.500				-23,680.56	23,680.56
any		03/31/07	04/02/07	03/31/07		5.500					
41496	MISSION AREA CR UNION	19	11/02/07	03/31/07	INTR	4.500				-1,125.00	1,125.00
any		03/31/07	04/02/07	03/31/07		4.500					
41528	CITIBANK PTD 270491061	19	01/02/08	03/31/07	INTR	5.300				-45,638.89	45,638.89
any		03/31/07	04/02/07	03/31/07		5.300					
41554	FIRST NATL BK PUBLIC T	19	01/19/08	03/31/07	INTR	5.250				-22,604.17	22,604.17
any		03/31/07	04/02/07	03/31/07		5.250					
41556	CITIBANK PTD 270491111	19	01/25/08	03/31/07	INTR	5.450				-46,930.56	46,930.56
any		03/31/07	04/02/07	03/31/07		5.450					

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 4 1 5 - 5 5 4 - 4 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME
03/01/07 TO 03/31/07
REPORT GRAND TOTALS

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PAR

TYPE/ WEIGHTED

TXN# YIELD

PAR VALUE

ORIGINAL FACE

VALUE

BOOK VALUE

PREMIUM/

(DISCOUNT)

AMORTIZATION/

(ACCRETION)

(INTEREST)

(GAIN) /

LOSS

SETTLEMENT

INTR 5.377

(7)

-164,636.68

GAVIN NEWSOM
MAYORJosé Cisneros
TREASURERDaniel P. Daly
CHIEF INVESTMENT OFFICER

May 4, 2007

The Honorable Gavin Newsom
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2006 to April 30, 2007:

	<u>Pooled</u>	<u>All</u>
Interest Received	\$138,812,802	\$138,812,802
Total Net Earnings	\$155,163,312	\$155,163,312
Earned Income Yield	5.183%	5.183%
Average Age of Portfolio	145 Days	145 Days

Total cost of the securities on hand April 30, 2007 was \$3,985,881,884 with a market value of \$4,017,414,255 plus fixed assets accrued interests of \$5,459,639. The earned income yield for the month of April 2007 is 5.191%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of April 30, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,


 José Cisneros
Treasurer

DOCUMENTS DEPT

MAY - 8 2007

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Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division -YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx

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City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DALY 415-554-4487
 PORTFOLIO STATISTICS
 4/01/07 THROUGH 4/30/07

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ALL FUNDS

	-----	GOV'T SECURITIES	-----	-----	TIME DEPOSITS	-----	TOTAL
	ASSETS	LIABILITIES		ASSETS	LIABILITIES		
TOTAL INCOME RECEIVED IN THIS PERIOD:	15,346,572.60	.00		174,708.34	N/A		15,521,280.94
TOTAL NET EARNINGS THIS PERIOD:	16,525,182.35	.00		177,038.62	N/A		16,702,220.97
AVERAGE DAILY PORTFOLIO BALANCE:	3,875,448,940.18	.00		39,533,333.33	N/A		3,914,982,273.51
EARNED INCOME YIELD THIS PERIOD:	5.188	.000		5.448	N/A		5.191
END OF PERIOD PORTFOLIO BALANCE:	3,940,681,883.77	.00		45,200,000.00	N/A		3,985,881,883.77
CURRENT AMORTIZED BOOK VALUE:	3,942,175,515.23	.00		45,200,000.00	N/A		3,987,375,515.23
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.187	.000		5.445	N/A		5.190
WEIGHTED AVERAGE DAYS TO MATURITY:	145.34	.00		237.53	N/A		N/A
WEIGHTED AVERAGE DAYS TO CALL:	145.34	.00		237.53	N/A		N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:							5.191

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
7/01/06 THROUGH 4/30/07

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ALL FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	137,967,006.74	.00	845,795.44	N/A	138,812,802.18
TOTAL NET EARNINGS THIS PERIOD:	154,310,697.40	.00	852,614.14	N/A	155,163,311.54
AVERAGE DAILY PORTFOLIO BALANCE:	3,575,570,922.15	.00	18,736,184.21	N/A	3,594,307,106.36
EARNED INCOME YIELD THIS PERIOD:	5.182	.000	5.464	N/A	5.183
END OF PERIOD PORTFOLIO BALANCE:	3,940,681,883.77	.00	45,200,000.00	N/A	3,985,881,883.77
CURRENT AMORTIZED BOOK VALUE:	3,942,175,515.23	.00	45,200,000.00	N/A	3,987,375,515.23
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.188	.000	5.445	N/A	5.191
WEIGHTED AVERAGE DAYS TO MATURITY:	145.34	.00	237.53	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	145.34	.00	237.53	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.183

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
7/01/06 THROUGH 4/30/07

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FUND: 100 POOLED FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
	-----	-----	-----	-----	-----
TOTAL INCOME RECEIVED IN THIS PERIOD:	137,967,006.74	.00	845,795.44	N/A	138,812,802.18
TOTAL NET EARNINGS THIS PERIOD:	154,310,697.40	.00	852,614.14	N/A	155,163,311.54
AVERAGE DAILY PORTFOLIO BALANCE:	3,575,570,922.15	.00	18,736,184.21	N/A	3,594,307,106.36
EARNED INCOME YIELD THIS PERIOD:	5.182	.000	5.464	N/A	5.183
END OF PERIOD PORTFOLIO BALANCE:	3,940,681,883.77	.00	45,200,000.00	N/A	3,985,881,883.77
CURRENT AMORTIZED BOOK VALUE:	3,942,175,515.23	.00	45,200,000.00	N/A	3,987,375,515.23
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.188	.000	5.445	N/A	5.191
WEIGHTED AVERAGE DAYS TO MATURITY:	145.34	.00	237.53	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	145.34	.00	237.53	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.183

INVESTMENTS OUTSTANDING AS OF 04/30/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 41628	UNITED STATES TREAS BILLS 04/10/07 07/05/07	912795ZP9	19	100	4.8950	50,000,000.00	49,562,500.00	142,770.83	4,409.73
A 41634	UNITED STATES TREAS BILLS 04/11/07 07/05/07	912795ZP9	19	100	4.8929	49,415,319.44	49,125,000.00	SUNGARD	
A 41634	UNITED STATES TREAS BILLS 04/11/07 07/05/07	912795ZP9	19	100	4.8800	25,000,000.00	24,781,250.00	67,777.78	1,527.78
A 41582	UNITED STATES TREAS BILLS 03/05/07 08/30/07	912795EX2	19	100	4.9369	24,711,944.44	24,125,000.00	SUNGARD	
A 41582	UNITED STATES TREAS BILLS 03/05/07 08/30/07	912795EX2	19	100	4.8700	45,000,000.00	44,268,750.00	346,987.50	5,337.50
A 41590	UNITED STATES TREAS BILLS 03/15/07 09/06/07	912795ZY0	19	100	4.8902	43,916,425.00	43,375,000.00	SUNGARD	
A 41590	UNITED STATES TREAS BILLS 03/15/07 09/06/07	912795ZY0	19	100	4.9300	50,000,000.00	49,140,625.00	321,819.44	17,069.45
A 41591	UNITED STATES TREAS BILLS 03/15/07 09/06/07	912795ZY0	19	100	4.8902	48,801,736.11	48,281,250.00	321,819.44	17,069.45
A 41611	UNITED STATES TREAS BILLS 03/28/07 09/20/07	912795A27	19	100	4.8510	35,000,000.00	34,332,812.50	160,154.17	1,691.66
A 41614	UNITED STATES TREAS BILLS 03/29/07 09/27/07	912795A35	19	100	4.8625	34,170,966.67	33,093,500.00	111,260.42	2,357.64
A 41636	UNITED STATES TREAS BILLS 04/17/07 10/11/07	912795A50	19	100	4.9772	24,386,381.94	24,500,000.00	SUNGARD	
A 41636	UNITED STATES TREAS BILLS 04/17/07 10/11/07	912795A50	19	100	4.8700	25,000,000.00	24,453,125.00	47,347.22	4,381.95
A 41636	UNITED STATES TREAS BILLS 04/17/07 10/11/07	912795A50	87	000	4.9895	24,401,395.83	27,812,500.00	SUNGARD	
SUBTOTAL (Inv Type) 11 TREASURY BILLS						4.8905	305,000,000.00	1,519,936.80	53,845.16
7.47% (M)						4.9952	298,605,905.54		
A 40980	T NOTE (98.205) 11/14/05 06/30/07	912828DY3	19	100	3.6250	25,000,000.00	24,945,312.50	302,917.82	288,085.94
A 41522	T NOTE (98.20) 12/29/06 08/15/07	912828CR9	40	000	4.5056	24,657,226.56	99,781,250.00	SUNGARD	
A 41106	T NOTE (99.12) 02/08/06 11/30/07	912828EP1	19	100	5.0324	49,298,828.13	49,671,875.00	284,875.69	373,046.87
A 41089	T NOTE (99.30) 01/31/06 01/31/08	912828EU0	19	100	4.2500	20,000,000.00	19,912,500.00	354,945.05	37,500.00
A 41134	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	40	000	4.6110	19,875,000.00	99,562,500.00	SUNGARD	
A 41135	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	19	100	4.4160	24,980,583.50	24,882,812.50	271,926.80	-97,771.00
A 41137	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	40	000	4.7161	14,974,218.75	14,953,125.00	116,881.79	-21,093.75
A 41137	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	19	100	4.6250	15,000,000.00	14,953,125.00	116,881.79	-21,093.75
A 41138	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	43	000	4.7161	14,974,218.75	14,953,125.00	116,881.79	-21,093.75
A 41138	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	19	100	4.6250	15,000,000.00	14,953,125.00	116,881.79	-21,093.75
A 41210	TREASURY NOTES (99.21) 03/31/06 03/31/08	912828E29	19	100	4.7161	14,974,218.75	14,953,125.00	116,881.79	-21,093.75
A 41211	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.8073	49,828,125.00	49,843,750.00	195,867.49	15,625.00
A 41212	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.8073	50,000,000.00	49,843,750.00	195,867.49	15,625.00
A 41214	T NOTE (99.21) 03/31/06 03/31/08	912828E29	45	000	4.8073	49,828,125.00	49,843,750.00	195,867.49	15,625.00
A 41215	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.8073	49,828,125.00	49,843,750.00	195,867.49	15,625.00
A 41215	T NOTE (99.21) 03/31/06 03/31/08	912828E29	43	000	4.8073	49,828,125.00	49,843,750.00	195,867.49	15,625.00

NTS OUTSTANDING AS OF 0

MAJOR SORT KEY IS ICC#											
INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSTP	BANK BROK	FUND SAFE	CDN YTM	RATE TR	P#R/ BOOK	SHARES	MARKET VALUE	CURR ACCH INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41216	T NOTE (99.21)	912828E29	19	100	4.6250	50,000,000.00			49,843,750.00	195,867.49	15,625.00
A 41217	03/31/06 03/31/08		40	100	4.8073	49,828,125.00			99,687,500,000.00	SUNGARD	15,625.00
A 41218	T NOTE (99.21)	912828E29	19	100	4.6250	50,000,000.00			49,843,750.00	195,867.49	15,625.00
A 41219	03/31/06 03/31/08		40	100	4.8073	49,828,125.00			99,687,500,000.00	SUNGARD	15,625.00
A 41618	UNITED STATES TREAS NTS	912828FC9	19	100	4.8750	30,000,000.00			29,971,875.00	3,974.18	
A 41619	04/03/07 04/30/08		40	100	4.8789	29,997,656.25			99,906,250,000.00	SUNGARD	-25,781.25
SUBTOTAL (Inv Type) 12 TREASURY NOTES						13.89% (M)			558,103,125.00	3,057,239.13	808,007.81
									99,661,272,000.00	-207,927.22	
A 41505	FEDERAL NATL MTG ASSN DISC N	313588F86	19	100	5.0800	50,000,000.00			49,995,000.00	1,093,611.11	2,055.56
A 41506	11/27/06 05/02/07		89	100	5.1943	48,899,333.33			99,990,000,000.00	UPRICE	
A 41483	FEDERAL NATL MTG ASSN DISC N	313588H21	19	100	4.9800	40,500,000.00			49,500,000.00	1,251,916.67	-8,916.67
A 41484	11/01/06 07/11/07		89	100	5.1599	48,257,000.00			99,000,000,000.00	UPRICE	
A 41459	FNMA DISCOUNT NOTES	313588JF3	19	100	4.9000	25,000,000.00			24,727,500.00	731,597.22	-10,486.11
A 41460	09/28/06 07/17/07		87	100	5.1028	24,006,388.89			98,910,000,000.00	UPRICE	
A 41484	FEDERAL NATL MTG ASSN DISC N	313588JN6	19	100	4.9600	50,000,000.00			49,405,000.00	1,246,888.89	-16,333.33
A 41457	11/01/06 07/24/07		89	100	5.1480	48,174,444.44			98,810,000,000.00	UPRICE	
A 41457	FNMA DISCOUNT NOTES	313588J78	19	100	4.9000	50,000,000.00			49,355,000.00	1,470,000.00	-25,694.44
A 41492	09/27/06 07/31/07		87	100	5.1137	47,910,694.44			98,710,000,000.00	UPRICE	
A 41492	FNMA DISCOUNT NOTES	313588J78	19	100	4.9000	15,000,000.00			14,806,500.00	343,062.50	-4,295.83
A 41493	11/17/06 07/31/07		87	100	5.1736	14,467,733.33			14,805,000.00	343,062.50	-3,716.67
A 41493	FEDERAL NATL MTG ASSN DISC N	313588JN6	19	100	4.9900	15,000,000.00			14,803,500.00	343,062.50	-3,137.50
A 41494	11/17/06 08/01/07		87	100	5.1743	14,465,654.17			14,800,500.00	343,062.50	-4,058.33
A 41494	FEDERAL NATL MTG ASSN DISC N	313588JX4	19	100	4.9900	15,000,000.00			14,797,000,000.00	UPRICE	
A 41495	11/17/06 08/02/07		87	100	5.1751	14,463,575.00			14,800,500.00	343,062.50	-4,058.33
A 41598	FEDERAL NATL MTG ASSN DISC N	313588JY2	19	100	4.9900	15,000,000.00			14,797,000,000.00	UPRICE	
A 41598	FEDERAL NATL MTG ASSN DISC N	313588JY2	19	100	5.1758	14,461,495.83			14,800,500.00	343,062.50	-4,058.33
A 41535	FEDERAL NATL MTG ASSN DISC N	313588L06	19	100	5.0600	25,000,000.00			24,527,500.00	147,583.33	-1,638.89
A 41535	03/20/07 09/12/07		40	100	5.1883	24,384,555.56			98,110,000,000.00	UPRICE	
A 41619	FEDERAL NATL MTG ASSN DISC N	313588M93	19	100	4.9100	50,000,000.00			48,330,000.00	797,875.00	-26,513.89
A 41619	01/04/07 12/28/07		87	100	5.1620	47,558,638.89			96,660,000,000.00	UPRICE	
A 41619	FEDERAL NATL MTG ASSN DISC N	313588M93	19	100	4.9034	35,000,000.00			33,789,000.00	133,388.89	-15,263.89
A 41568	04/03/07 01/07/08		87	100	5.0934	33,670,875.00			96,540,000,000.00	UPRICE	
A 41568	FEDERAL NATL MTG ASSN DISC N	313588S16	19	100	4.9910	25,000,000.00			24,055,000.00	263,413.89	11,608.33
A 41569	02/14/07 02/01/08		45	100	5.2471	33,779,977.78			96,220,000,000.00	UPRICE	
A 41569	FEDERAL NATL MTG ASSN DISC N	313588S16	19	100	4.9650	45,000,000.00			43,299,000.00	459,262.50	11,625.00
A 41579	02/16/07 02/01/08		40	100	5.2168	42,827,812.50			96,220,000,000.00	UPRICE	
A 41579	FEDERAL NATL MTG ASSN DISC N	313588S16	19	100	4.9100	37,000,000.00			35,604,400.00	312,876.11	6,786.67
A 41589	FEDERAL NATL MTG ASSN DISC N	313588S16	19	100	5.1473	35,294,320.56			96,220,000,000.00	UPRICE	
A 41605	03/12/07 02/01/08		45	100	5.1056	20,000,000.00			19,244,000.00	135,555.56	-1,743.33
A 41605	FEDERAL NATL MTG ASSN DISC N	313588S16	19	100	4.8500	25,000,000.00			24,055,000.00	135,555.56	-1,743.33
A 41599	FNMA DISCOUNT NOTES	313588S16	19	100	5.0649	23,939,062.50			96,220,000,000.00	UPRICE	
A 41599	FNMA DISCOUNT NOTES	313588S16	19	100	4.8800	25,000,000.00			24,045,000.00	142,333.33	6,800.00
A 41599	FNMA DISCOUNT NOTES	313588S16	19	100	5.1000	23,912,166.67			96,180,000,000.00	UPRICE	

INVESTMENTS OUTSTANDING AS OF 04/30/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND CPN RATE	PAR/SKIPS YTM TR	MARKET VALUE MARKET PRICE	CURR ACCT INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
A 41600	FEDERAL NATL MTG ASSN DISC N 03/20/07 02/08/08	313588SV8	19	100	4.8800	25,000,000.00	24,030,000.00	142,333.33
					100	5.1049	23,898,611.11	UPRICE
A 41588	FEDERAL NATL MTG ASSN DISC N 03/09/07 02/11/08	313588SV2	19	100	4.7900	50,000,000.00	48,040,000.00	352,597.22
					100	5.0163	47,744,708.33	UPRICE
A 41601	FEDERAL NATL MTG ASSN DISC N 03/20/07 02/15/08	313588TC9	19	100	4.8600	15,000,000.00	14,404,500.00	85,050.00
					100	5.0880	14,327,700.00	UPRICE
A 41635	FNMA DISCOUNT NOTES 04/12/07 03/17/08	313588UK9	19	100	4.8900	25,000,000.00	23,910,000.00	64,520.83
					100	5.1268	23,845,416.67	UPRICE
A 41622	FEDERAL NATL MTG ASSN DISC N 04/05/07 03/28/08	313588UW3	19	100	4.8450	50,000,000.00	47,945,000.00	174,958.33
					87	5.0903	47,590,958.33	UPRICE
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES 17.85%(M)								
					4.9272	737,000,000.00	717,273,400.00	10,509,366.38
					5.1359	706,994,301.11	97,323,920,000.00	-255,918.88
A 41629	FEDL HOME LOAN BK CONS DISC 04/10/07 05/02/07	313384FB0	19	100	5.1250	50,000,000.00	49,992,986.11	149,479.16
					40	5.1411	49,843,402.78	SUNGARD
A 41630	FEDL HOME LOAN BK CONS DISC 04/11/07 05/04/07	313384FD6	19	100	5.1250	50,000,000.00	49,978,958.33	142,361.11
					40	5.1418	49,836,284.72	SUNGARD
A 41631	FEDL HOME LOAN BK CONS DISC 04/11/07 05/04/07	313384FD6	19	100	5.1250	50,000,000.00	49,978,958.33	142,361.11
					40	5.1418	49,836,284.72	SUNGARD
A 41632	FEDL HOME LOAN BK CONS DISC 04/11/07 05/04/07	313384FD6	19	100	5.1250	50,000,000.00	49,978,958.33	142,361.11
					40	5.1418	49,836,284.72	SUNGARD
A 41602	FEDL HOME LOAN BK CONS DISC 03/20/07 05/16/07	313384FF5	19	100	5.1500	40,000,000.00	39,915,833.33	240,333.34
					45	5.1923	39,673,833.33	SUNGARD
A 41583	FEDL HOME LOAN BK CONS DISC 03/05/07 06/01/07	313384GH6	19	100	5.1500	50,000,000.00	49,782,569.44	407,708.33
					45	5.2157	49,370,555.56	SUNGARD
A 41616	FEDL HOME LOAN BK CONS DISC 04/02/07 07/06/07	313384HUG	19	100	5.0800	25,000,000.00	24,766,708.13	102,305.56
					87	5.1490	24,564,861.11	SUNGARD
A 41637	FEDL HOME LOAN BK CONS DISC 04/17/07 07/06/07	313384HUG	19	100	5.1250	44,000,000.00	43,589,406.67	87,694.44
					87	5.1840	43,498,888.89	SUNGARD
A 41639	FEDL HOME LOAN BK CONS DISC 04/18/07 07/13/07	313384JB6	19	100	5.1200	41,000,000.00	40,576,823.06	75,804.45
					40	5.1634	40,498,524.44	SUNGARD
A 41644	FEDL HOME LOAN BK CONS DISC 04/26/07 07/18/07	313384JG5	19	100	5.1100	27,000,000.00	26,702,735.00	19,162.50
					40	5.1709	26,681,902.50	SUNGARD
A 41564	FEDL HOME LOAN BK CONS DISC 02/08/07 08/08/07	313384KDO	19	100	5.0750	25,000,000.00	24,649,375.00	288,991.06
					40	5.2079	24,362,100.69	SUNGARD
A 41572	FEDL HOME LOAN BK CONS DISC 02/20/07 08/08/07	313384KDO	19	100	5.0600	28,000,000.00	27,697,300.00	275,489.89
					40	5.1831	27,334,891.11	SUNGARD
A 41610	FEDL HOME LOAN BK CONS DISC 03/26/07 09/21/07	313384LZO	19	100	5.1485	30,000,000.00	29,354,633.33	150,600.00
					40	5.2000	29,251,183.33	SUNGARD
A 41623	FEDL HOME LOAN BK CONS DISC 04/05/07 10/03/07	313384MM8	19	100	5.1605	18,519,495.28	18,488,248.87	69,022.78
					40	5.1605	18,519,495.28	SUNGARD
SUBTOTAL (Inv Type) 41 FEDERAL HOME LOAN DISC 18.98%(M)								
					5.1110	529,000,000.00	525,499,991.09	3,500,008.91
					5.1674	521,200,441.11	99,118,370,000.00	5,679.88



(RPTMKT)

INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 04/30/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND CFN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACKR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
A 41486	UNION BANK CP 11/02/06 05/01/07	90485LS17	19	5.1500	50,000,000.00	50,000,000.00	1,287,500.00
						SUNGARD	0.00
A 41511	UNION BANK CP 12/07/06 05/01/07	90485LS17	19	5.1400	48,712,500.00	100,000,000,000	621,083.33
						SUNGARD	.00
A 41513	BOA CP 12/07/06 05/11/07	0660P1SB8	19	5.1550	29,378,916.67	100,000,000,000	1,038,159.72
						SUNGARD	-1,597.22
A 41593	JF MORGAN CP 02/23/07 05/15/07	4662J1SE1	19	5.2300	48,890,243.06	99,8536111111	355,930.55
						SUNGARD	-722.22
A 41555	UNION BANK CP 02/23/07 05/15/07	90485LSF6	19	5.2775	49,549,638.89	99,8096944444	425,483.34
						SUNGARD	-700.00
A 41607	BOA CP 02/23/07 06/15/07	0660P1TF8	19	5.2250	50,000,000.00	99,670,625.00	253,993.06
						SUNGARD	-2,812.50
A 41608	BOA CP 03/27/07 06/15/07	0660P1TF8	19	5.2864	49,413,444.44	99,3412500000	126,396.53
						SUNGARD	-1,406.25
A 41609	UNION BK CP 03/27/07 06/15/07	90485LFF5	19	5.1500	24,709,722.22	99,3412500000	250,347.22
						SUNGARD	-7,500.00
A 41574	UNION BANK CP 02/23/07 06/25/07	90485LFF9	19	5.2096	49,427,777.78	99,3412500000	484,819.45
						SUNGARD	-4,563.33
A 41621	UNION BANK CP 04/03/07 07/02/07	90485LU22	19	5.3036	49,117,194.44	99,1948611111	199,888.89
						SUNGARD	-10,333.33
A 41566	UNION BANK CP 02/09/07 07/10/07	90485LU04	19	5.2069	49,357,500.00	99,0941111111	383,872.50
						SUNGARD	-5,775.00
A 41580	UNION BANK CP 02/28/07 07/24/07	90485LUQ9	19	5.2846	32,284,385.83	98,3772222222	220,013.89
						SUNGARD	-8,750.00
A 41643	BOA CP 04/25/07 07/24/07	0660P1UQ2	19	5.2181	24,481,902.78	98,7726666667	43,541.67
						SUNGARD	-4,083.34
A 41603	UNION BANK CP 03/20/07 09/18/07	90485LWJ3	19	5.2250	50,000,000.00	99,386,333.33	237,066.67
						SUNGARD	-26,444.45
A 41641	BOA CP 04/24/07 09/20/07	0660P1WL1	19	5.1850	48,972,711.11	97,9583333333	50,409.72
						SUNGARD	-12,819.45
A 41642	BOA CP 03/22/07 09/21/07	0660P1WM9	19	5.2987	48,926,993.06	97,9291666667	50,409.72
						SUNGARD	-12,909.72
A 41604	BOA CP 03/22/07 09/25/07	0660P1WR8	19	5.2204	48,919,791.67	97,9145833333	285,000.00
						SUNGARD	-24,500.00
A 41625	BOA CP 04/09/07 10/09/07	0660P1X97	19	5.1650	48,667,625.00	97,8562500000	157,819.44
						SUNGARD	-19,006.94
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 19.28%(M)							6,472,335.70
							-143,943.75
A 41575	BOA NEGOTIABLE C.D 02/23/07 08/23/07	06050GC65	19	5.3150	50,000,000.00	49,994,244.57	494,590.28
						SUNGARD	-5,755.43
A 41584	BOA NEGOTIABLE C.D 03/06/07 09/04/07	06050GD64	19	5.2400	50,000,000.00	49,982,264.19	407,555.56
						SUNGARD	17,785.81
A 41585	BOA NEGOTIABLE C.D 03/06/07 09/04/07	06050GD64	19	5.2400	50,000,000.00	49,982,264.19	407,555.56
						SUNGARD	17,785.81

(RPTWK7)

INVESTMENTS OUTSTANDING AS OF 04/30/07

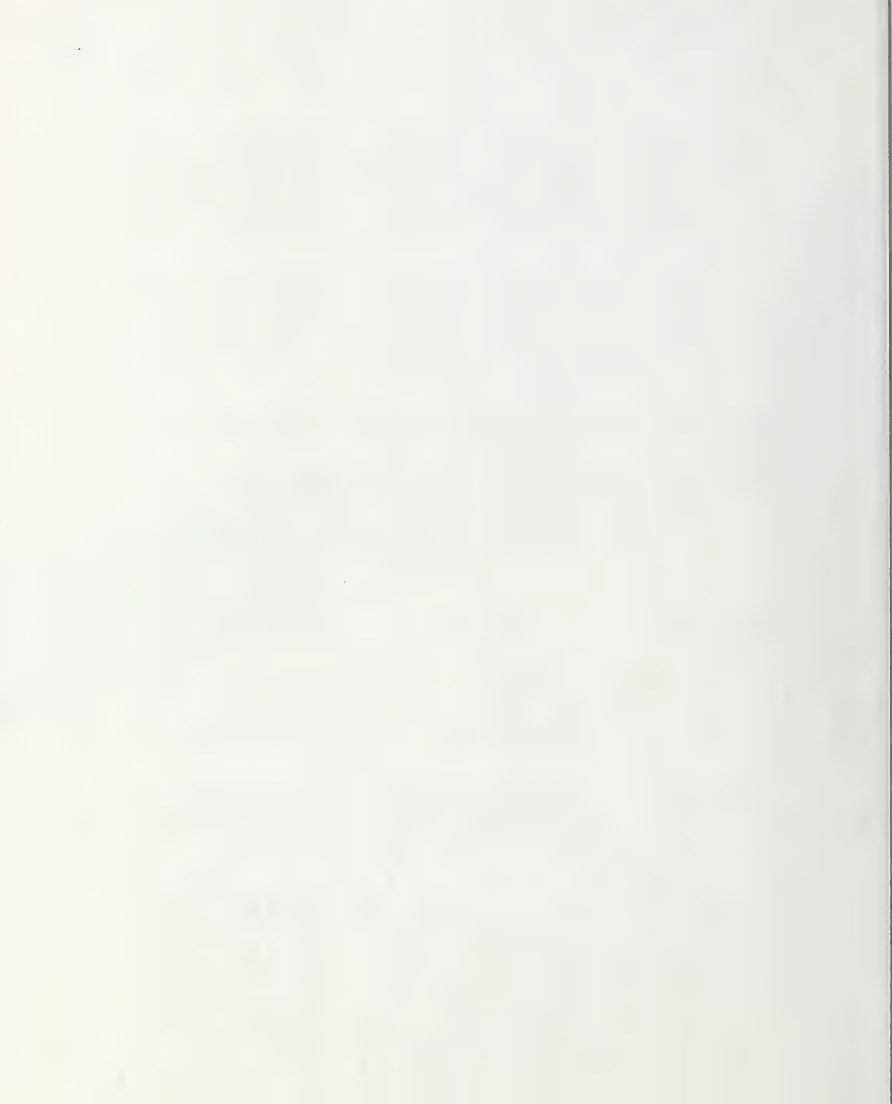
MAJOR SORT KEY IS ICC#

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND CEN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41586	BOA NEGOTIABLE C.D. 03/06/07 03/07/07	06050GD72	19	100	5.2400	50,000,000.00	49,981,853.11	407,555.56	-18,146.89
A 41597	BOA NEGOTIABLE C.D. 03/16/07 03/18/07	06050GF39	40	100	5.2400	30,000,000.00	99,963,706,212.28	201,250.00	-9,759.21
A 41617	BOA NEGOTIABLE C.D. 04/02/07 10/02/07	06050GS20	19	100	5.2500	30,000,000.00	99,967,469,923.66	211,861.11	-12,982.70
A 41638	BOA CD 04/17/07 10/16/07	06050GH45	40	100	5.2600	50,000,000.00	99,974,034,605.39	102,958.33	-3,466.06
A 41626	BOA NEGOTIABLE C.D. 04/09/07 12/28/07	06050GS46	19	100	5.2650	50,000,000.00	99,986,578.42	161,486.11	-13,425.78
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S			9.465 (M)		5.2664	380,000,000.00	379,900,992.31	2,394,612.51	-99,007.69
A 41369	MISSION BANK CD 07/16/06 07/16/07		19	100	5.6300	100,000.00	98,885.33	484.81	-1,114.67
A 41498	MISSION AREA CR UNION 11/02/06 11/02/07		60	000	5.6300	100,000.00	98,885,333,333.33	387.50	-2,728.75
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT			.005 (M)		5.0650	200,000.00	98,078,292,000.00	872.31	-3,843.42
A 41330	CITI BANK TIME DEPOSIT 06/07/06 06/06/07		19	100	5.4000	5,000,000.00	4,973,600.00	750.00	-26,400.00
A 41419	CITIBANK PTD 270430733		48	100	5.5000	5,000,000.00	99,472,000,000.00	763.89	-73,611.11
A 41528	CITIBANK PTD 270431061		19	100	5.5000	5,000,000.00	98,527,777,777.78	1,472.22	-362,850.00
A 41554	FIRST NATL BK PUBLIC TIME DPT 01/19/07 01/19/08		48	100	5.3000	10,000,000.00	9,637,150.00	729.17	-193,962.50
A 41558	CITIBANK PTD 270431111		63	100	5.2500	5,000,000.00	96,120,750,000.00	1,513.89	-396,775.00
A 41640	CITIBANK PTD 270431285		48	100	5.4500	10,000,000.00	96,032,250,000.00	1,486.11	-519,200.00
SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M 1.085 (M)			5.3722		5.3722	45,000,000.00	43,427,201.39	6,715.28	-1,572,798.61
GRAND TOTAL			4.9716		5.1284	401,200,000.00	401,714,254.99	38,507,206.00	923,652.96
			5.1284			398,561,683.77	98,678,872,000.00		-2,438,848.51

CITY/COUNTY OF SAN FRANCISCO										PAGE:	
MR. DANIEL DALY 415-554-4487										RUN: 05/01/07 08:59:34	
INVESTMENT INVENTORY											
INVESTMENTS OUTSTANDING AS OF 4/30/07											
MAJOR SORT KEY IS ICC#											
SETTLEMENT DATE BASIS											
INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY NO.	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41628	UNITED STATES TREAS BILL	912795ZP9	100	07/05/07	04/11/07	000	4.895	4.953	98.831	50,000,000.00	49,415,319.44
A 41634	UNITED STATES TREAS BILL	912795ZP9	100	07/05/07	04/11/07	000	4.880	4.937	98.848	25,000,000.00	24,711,944.44
A 41562	UNITED STATES TREAS BILL	912795ZV2	100	08/30/07	03/05/07	000	4.870	4.990	97.592	45,000,000.00	43,916,425.00
A 41590	UNITED STATES TREAS BILL	912795ZV0	100	09/06/07	03/15/07	000	4.930	5.051	97.603	50,000,000.00	48,801,736.11
A 41591	UNITED STATES TREAS BILL	912795ZV0	100	09/06/07	03/15/07	000	4.930	5.051	97.603	50,000,000.00	48,801,736.11
A 41511	UNITED STATES TREAS BILL	912795ZK7	100	09/20/07	03/08/07	000	4.845	4.963	97.631	35,000,000.00	34,170,966.67
A 41614	UNITED STATES TREAS BILL	912795A27	100	09/27/07	03/28/07	000	4.855	4.977	97.546	25,000,000.00	24,386,391.94
A 41636	UNITED STATES TREAS BILL	912795A50	100	10/11/07	04/17/07	000	4.870	4.989	97.606	25,000,000.00	24,401,395.83
SUBTOTAL (Inv Type) 11 TREASURY BILLS										305,000,000.00	298,605,905.54
7.49%(C)											
A 40980	T NOTE (98.205)	912828DX3	100	06/30/07	11/14/05	000	3.625	4.506	98.629	25,000,000.00	24,557,226.56
A 41522	T NOTE (98.20)	912828CP9	100	08/15/07	02/29/06	000	2.750	5.032	98.598	50,000,000.00	49,296,828.13
A 41106	T NOTE (99.12)	912828BE1	100	11/30/07	02/08/06	000	4.250	4.611	99.375	20,000,000.00	19,875,000.00
A 41089	T NOTE (99.30)	912828BE0	100	01/31/08	01/31/06	000	4.375	4.416	99.922	25,000,000.00	24,980,583.50
A 41134	T NOTE (99.27)	912828BEY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41135	T NOTE (99.27)	912828BEY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41137	T NOTE (99.27)	912828BEY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41138	T NOTE (99.27)	912828BEY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41210	TREASURY NOTES (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41211	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41212	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41213	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41214	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41215	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41216	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41217	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41618	UNITED STATES TREAS NTS	912828FC9	100	04/30/08	04/03/07	000	4.875	4.879	99.992	30,000,000.00	29,997,656.25
SUBTOTAL (Inv Type) 12 TREASURY NOTES										560,000,000.00	557,503,044.44
13.99%(C)											
A 41505	FEDERAL NATL MTG ASSN DI	313568P66	100	05/02/07	11/27/06	000	5.080	5.194	97.799	50,000,000.00	48,899,333.33
A 41483	FEDERAL NATL MTG ASSN DI	313568H21	100	07/11/07	11/01/06	000	4.980	5.160	96.514	50,000,000.00	48,257,000.00
A 41459	FMA DISCOUNT NOTES	313568JF3	100	07/17/07	09/28/06	000	4.900	5.103	96.026	25,000,000.00	24,006,388.89
A 41484	FEDERAL NATL MTG ASSN DI	313568G16	100	07/24/07	11/01/06	000	4.960	5.148	96.349	50,000,000.00	48,174,444.44
A 41457	FMA DISCOUNT NOTES	313568G18	100	07/31/07	09/27/06	000	4.900	5.114	95.821	50,000,000.00	47,910,694.44
A 41492	FMA DISCOUNT NOTES	313568G18	100	07/31/07	11/17/06	000	4.990	5.174	96.438	15,000,000.00	14,467,733.33
A 41493	FEDERAL NATL MTG ASSN DI	313568G16	100	08/01/07	11/17/06	000	4.990	5.174	96.438	15,000,000.00	14,467,733.33
A 41494	FEDERAL NATL MTG ASSN DI	313568G14	100	08/02/07	11/17/06	000	4.990	5.175	96.424	15,000,000.00	14,463,575.83
A 41495	FEDERAL NATL MTG ASSN DI	313568H21	100	08/03/07	11/17/06	000	4.990	5.176	96.410	15,000,000.00	14,461,495.83
A 41598	FEDERAL NATL MTG ASSN DI	313568LQ6	100	09/12/07	03/20/07	000	5.060	5.188	97.526	25,000,000.00	24,881,554.86
A 41515	FEDERAL NATL MTG ASSN DI	313568B83	100	12/28/07	01/04/07	000	4.910	5.162	95.117	50,000,000.00	47,558,638.89
A 41619	FEDERAL NATL MTG ASSN DI	313568M91	100	01/07/08	04/03/07	000	4.900	5.093	96.303	35,000,000.00	33,670,875.00
A 41568	FEDERAL NATL MTG ASSN DI	313568B82	100	02/01/08	02/16/07	000	4.991	5.247	95.120	25,000,000.00	23,780,977.78
A 41569	FEDERAL NATL MTG ASSN DI	313568B86	100	02/01/08	02/16/07	000	4.965	5.217	95.173	45,000,000.00	43,827,812.43



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 4/30/07
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

(STRT)

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INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41579	FEDERAL NATL MTG ASSN DI	313588S6	100	02/01/08	02/28/07	000	4.910	95.330	37,000,000.00	35,294,320.56
A 41589	FEDERAL NATL MTG ASSN DI	313588S6	100	02/01/08	03/12/07	000	4.880	95.581	20,000,000.00	19,116,177.78
A 41605	FEDERAL NATL MTG ASSN DI	313588S6	100	02/01/08	03/23/07	000	4.850	95.756	25,000,000.00	23,939,062.50
A 41599	FEDERAL DISCOUNT NOTES	313588S7	100	02/04/08	03/20/07	000	4.880	95.649	25,000,000.00	23,912,166.67
A 41600	FEDERAL NATL MTG ASSN DI	313588S7	100	02/04/08	03/20/07	000	4.880	95.649	25,000,000.00	23,898,611.11
A 41588	FEDERAL NATL MTG ASSN DI	313588S7	100	02/11/08	03/09/07	000	4.790	95.489	50,000,000.00	47,744,708.33
A 41601	FEDERAL NATL MTG ASSN DI	313588S7	100	02/15/08	03/20/07	000	4.860	95.538	15,000,000.00	14,327,700.00
A 41635	FEDERAL DISCOUNT NOTES	313588U3	100	03/17/08	04/12/07	000	4.890	95.127	25,000,000.00	23,845,416.67
A 41632	FEDERAL NATL MTG ASSN DI	313588U3	100	03/28/08	04/05/07	000	4.845	95.182	50,000,000.00	47,590,958.33
SUBTOTAL	(Inv Type) 41 FNMN DISCOUNT NOTES			17.74%(C)			4.927	95.929	737,000,000.00	706,994,301.11
A 41629	FEDL HOME LOAN BK CONS D	313384F8	100	05/02/07	04/10/07	000	5.125	99.687	50,000,000.00	49,843,402.78
A 41630	FEDL HOME LOAN BK CONS D	313384F6	100	05/04/07	04/11/07	000	5.125	99.673	50,000,000.00	49,836,284.72
A 41631	FEDL HOME LOAN BK CONS D	313384F6	100	05/04/07	04/11/07	000	5.125	99.673	50,000,000.00	49,836,284.72
A 41632	FEDL HOME LOAN BK CONS D	313384F6	100	05/04/07	04/11/07	000	5.125	99.673	50,000,000.00	49,836,284.72
A 41602	FEDL HOME LOAN BK CONS D	313384F5	100	05/16/07	03/20/07	000	5.150	99.185	40,000,000.00	39,673,833.33
A 41583	FEDL HOME LOAN BK CONS D	313384H6	100	06/01/07	03/05/07	000	5.150	98.741	50,000,000.00	49,370,555.56
A 41616	FEDL HOME LOAN BK CONS D	313384H6	100	07/06/07	04/02/07	000	5.080	98.659	25,000,000.00	24,664,861.11
A 41617	FEDL HOME LOAN BK CONS D	313384H6	100	07/06/07	04/17/07	000	5.125	98.861	44,000,000.00	43,498,888.89
A 41639	FEDL HOME LOAN BK CONS D	313384J6	100	07/13/07	04/18/07	000	5.120	98.777	41,000,000.00	40,498,524.44
A 41644	FEDL HOME LOAN BK CONS D	313384J5	100	07/18/07	04/26/07	000	5.110	98.832	27,000,000.00	26,681,902.50
A 41564	FEDL HOME LOAN BK CONS D	313384K0	100	08/08/07	02/08/07	000	5.075	97.448	25,000,000.00	24,362,100.69
A 41572	FEDL HOME LOAN BK CONS D	313384K0	100	08/08/07	02/20/07	000	5.060	97.625	28,000,000.00	27,334,891.11
A 41610	FEDL HOME LOAN BK CONS D	313384L2	100	09/21/07	03/26/07	000	5.020	97.504	30,000,000.00	29,251,183.33
A 41623	FEDL HOME LOAN BK CONS D	313384M8	100	10/03/07	04/05/07	000	5.030	97.471	19,000,000.00	18,519,495.28
SUBTOTAL	(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES			13.13%(C)			5.111	98.905	529,000,000.00	523,208,493.18
A 41436	FMC DISCOUNT NOTES	313396FG3	100	05/07/07	09/08/06	000	5.050	96.639	50,000,000.00	48,309,652.78
A 41539	FEDL HOME LLN MTG CORP D	313396FF3	100	05/14/07	01/04/07	000	5.090	96.639	25,000,000.00	24,540,486.11
A 41489	FEDL HOME LLN MTG CORP D	313396FE3	100	06/22/07	11/10/06	000	5.010	96.883	7,000,000.00	6,784,786.67
A 41484	FMC DISCOUNT NOTES	313396GH9	100	06/25/07	09/27/06	000	4.910	96.304	39,000,000.00	37,558,505.83
A 41517	FMC DISCOUNT NOTES	313396H5	100	06/26/07	12/08/06	000	5.000	97.222	10,000,000.00	9,722,222.22
A 41438	FMC DISCOUNT NOTES	313396HM8	100	06/29/07	09/12/06	000	5.055	95.928	30,000,000.00	28,778,375.00
A 41490	FEDL HOME LLN MTG CORP D	313396HQ9	100	07/02/07	11/10/06	000	5.020	96.737	50,000,000.00	48,368,500.00
A 41547	FEDL HOME LLN MTG CORP D	313396HQ9	100	07/02/07	01/04/07	000	5.066	97.481	42,000,000.00	40,942,050.33
A 41547	FEDL HOME LLN MTG CORP D	313396H4	100	07/09/07	03/06/07	000	5.080	97.983	39,294,444.44	39,294,444.44
A 41518	FMC DISCOUNT NOTES	313396JH7	100	07/19/07	12/12/06	000	5.010	96.952	25,000,000.00	24,238,062.50
A 41485	FEDL HOME LLN MTG CORP D	313396JMG	100	07/23/07	11/01/06	000	4.960	96.363	50,000,000.00	48,181,333.33
A 41496	FEDL HOME LLN MTG CORP D	313396JMG	100	07/23/07	11/01/06	000	5.010	96.949	30,000,000.00	28,968,600.00
A 41518	FEDL HOME LLN MTG CORP D	313396K1	100	08/21/07	01/07/06	000	4.990	96.856	50,000,000.00	48,412,902.78
A 41538	FEDL HOME LLN MTG CORP D	313396K5	100	08/21/07	01/07/06	000	4.970	96.245	25,000,000.00	24,061,222.22
A 41520	FREDIE MAC	313396LW1	100	09/18/07	12/20/06	000	4.970	96.633	25,000,000.00	24,158,173.61
A 41528	FEDL HOME LLN MTG CORP D	313396ML3	100	10/26/07	02/20/07	000	5.030	96.633	25,000,000.00	24,158,173.61



INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES											
					17.71%(C)		4.992	5.175	96.449	732,000,000.00	706,005,955.05
A 41486	UNION BANK CP	90485LSL17	100	05/01/07	11/02/06	000	5.150	5.286	97.425	50,000,000.00	48,712,500.00
A 41511	UNION BANK CP	90485LS17	100	05/01/07	12/07/06	000	5.140	5.249	97.930	30,000,000.00	29,378,916.67
A 41513	BOA CP	06602P1S8B	100	05/11/07	12/07/06	000	5.155	5.272	97.780	50,000,000.00	48,890,243.06
A 41593	JP MORGAN CP	4662J1A1E1	100	05/14/07	03/13/07	000	5.230	5.278	99.039	49,549,638.89	49,549,638.89
A 41555	UNION BANK CP	90485LSF6	100	05/15/07	01/23/07	000	5.210	5.296	98.379	30,000,000.00	29,513,733.33
A 41607	BOA CP	0660P1TF8	100	06/15/07	03/27/07	000	5.225	5.286	98.839	49,419,444.44	49,419,444.44
A 41608	BOA CP	0660P1TF8	100	06/15/07	03/27/07	000	5.225	5.286	98.839	25,000,000.00	24,709,722.22
A 41609	UNION BK CP	90485LTF5	100	06/15/07	03/27/07	000	5.150	5.210	98.856	50,000,000.00	49,427,777.78
A 41574	UNION BANK CP	90485LU22	100	06/25/07	02/23/07	000	5.210	5.304	98.234	50,000,000.00	49,117,194.44
A 41621	UNION BANK CP	90485LU22	100	07/02/07	04/03/07	000	5.140	5.207	98.715	49,357,500.00	49,357,500.00
A 41566	UNION BANK CP	90485LU04	100	07/10/07	02/09/07	000	5.170	5.285	97.831	33,000,000.00	32,284,385.83
A 41580	UNION BANK CP	90485LU09	100	07/24/07	02/28/07	000	5.110	5.218	97.928	25,000,000.00	24,481,902.78
A 41643	BOA CP	0660PLUQ2	100	07/24/07	04/25/07	000	5.225	5.294	98.634	49,346,875.00	49,346,875.00
A 41503	UNION BANK CP	90485LMU3	100	09/18/07	03/20/07	000	5.080	5.214	97.432	40,000,000.00	38,972,711.11
A 41641	BOA CP	0660P1WL1	100	09/20/07	04/24/07	000	5.185	5.299	97.854	50,000,000.00	48,926,993.06
A 41642	BOA CP	0660P1WM9	100	09/21/07	04/24/07	000	5.185	5.299	97.854	50,000,000.00	48,919,791.67
A 41604	BOA CP	0660P1MR8	100	09/25/07	03/22/07	000	5.130	5.270	97.335	50,000,000.00	48,667,625.00
A 41625	BOA CP	0660P1X97	100	10/09/07	04/09/07	000	5.165	5.304	97.374	50,000,000.00	48,687,229.17
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC											
					19.28%(C)		5.173	5.271	98.131	783,000,000.00	768,364,184.45
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S											
					9.53%(C)		5.266	5.266	100.000	380,000,000.00	380,000,000.00
A 41575	BOA NEGOTIABLE C.D	06050GC65	100	08/23/07	02/23/07	000	5.315	5.315	100.000	50,000,000.00	50,000,000.00
A 41584	BOA NEGOTIABLE C.D	06050GD64	100	09/04/07	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00
A 41585	BOA NEGOTIABLE C.D	06050GD64	100	09/04/07	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00
A 41586	BOA NEGOTIABLE C.D	06050GD72	100	09/07/07	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00
A 41597	BOA NEGOTIABLE C.D	06050GF39	100	09/18/07	03/16/07	000	5.250	5.250	100.000	30,000,000.00	30,000,000.00
A 41617	BOA NEGOTIABLE CD	06050GG20	100	10/02/07	04/02/07	000	5.260	5.260	100.000	50,000,000.00	50,000,000.00
A 41648	BOA CD	06050GH45	100	10/16/07	04/17/07	000	5.235	5.235	100.000	50,000,000.00	50,000,000.00
A 41626	BOA NEGOTIABLE CD	06050GG46	100	12/28/07	04/09/07	000	5.285	5.285	100.000	50,000,000.00	50,000,000.00
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S											
					9.53%(C)		5.266	5.266	100.000	380,000,000.00	380,000,000.00
A 41369	MISSION BANK CD		100	07/16/07	07/16/06	000	5.630	5.630	100.000	100,000.00	100,000.00

MR. DANIEL DALY 415-554-4487
CITY/COUNTY OF SAN FRANCISCO
INVESTMENT INVENTORY
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CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 4/30/07
MAJOR SORT KEY IS BANK
SETTLEMENT DATE BASIS

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY DATE	PURCHASE PRICE	SAF/YIELD	TRNG RATE	BOOK PRICE	PAR VALUE	BOOK VALUE
A 41369	MISSION BANK CD		100	07/16/07	07/16/06	000	5.630	100,000.00	100,000.00	100,000.00
A 41498	MISSION AREA CR	UNION	100	11/02/07	11/02/06	000	4.500	100,000.00	100,000.00	100,000.00
SUBTOTAL (Bank) 19 BANK OF NEW YORK					100.00%(C)		5.065	100,000.00	200,000.00	200,000.00
				REPORT TOTALS						
				ASSETS	FIXED		5.065	100,000.00	200,000.00	200,000.00

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 4 15 - 5 5 4 - 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/07 TO 04/30/07
SETTLEMENT DATE BASIS
FUND: 100 POOLED FUNDS

* ACTIVE TRANSACTIONS *
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INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TIN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41435	FMC DISCOUNT NOTES	19	40	04/11/07	04/11/07	MAT	5.070	-50,000,000.00	-48,486,041.67	-1,513,958.33
tom				04/30/07	04/11/07		5.228			50,000,000.00
41447	FMC DISCOUNT NOTES	19	40	04/03/07	04/03/07	MAT	5.020	-25,000,000.00	-24,337,638.89	-662,361.11
tom				04/30/07	04/03/07		5.157			25,000,000.00
41453	FMC DISCOUNT NOTES	19	40	04/27/07	04/27/07	MAT	4.980	-18,000,000.00	-17,472,120.00	-527,880.00
tom				04/30/07	04/27/07		5.130			18,000,000.00
41469	FEDERAL NATL MTG ASSN	19	87	04/25/07	04/25/07	MAT	5.090	-25,000,000.00	-24,356,680.56	-643,319.44
tom				04/30/07	04/25/07		5.224			25,000,000.00
41473	BOA CP	19	40	04/03/07	04/03/07	MAT	5.225	-50,000,000.00	-48,850,562.50	-1,149,437.50
tom				04/30/07	04/03/07		5.327			50,000,000.00
41474	FNMA DISCOUNT NOTES	19	43	04/11/07	04/11/07	MAT	5.060	-35,000,000.00	-34,183,372.22	-816,627.78
tom				04/30/07	04/11/07		5.181			35,000,000.00
41475	FMC DISCOUNT NOTES	19	87	04/24/07	04/24/07	MAT	5.060	-50,000,000.00	-48,742,027.78	-1,257,972.22
tom				04/30/07	04/24/07		5.191			50,000,000.00
41487	BOA CD	19	40	04/03/07	04/03/07	MAT	5.320	-50,000,000.00	-50,000,000.00	-1,078,777.78
tom				04/30/07	04/03/07		5.320			50,000,000.00
41488	BOA CD	19	40	04/17/07	04/17/07	MAT	5.320	-50,000,000.00	-50,000,000.00	-1,182,222.22
tom				04/30/07	04/17/07		5.320			50,000,000.00
41491	BOA CP	19	40	04/17/07	04/17/07	MAT	5.200	-50,000,000.00	-48,902,222.22	-1,097,777.78
tom				04/30/07	04/17/07		5.317			50,000,000.00
41497	BOA CP	19	40	04/18/07	04/18/07	MAT	5.200	-50,000,000.00	-48,902,222.22	-1,097,777.78
tom				04/30/07	04/18/07		5.317			50,000,000.00
41508	FMC	19	87	04/24/07	04/24/07	MAT	5.100	-39,000,000.00	-38,198,875.00	-801,125.00
tom				04/30/07	04/24/07		5.207			39,000,000.00
41509	BANK OF AMERICA N C D	19	40	04/02/07	04/02/07	MAT	5.280	-50,000,000.00	-50,000,000.00	-894,666.67
tom				04/30/07	04/02/07		5.280			50,894,666.67
41516	FMC DISCOUNT NOTES	19	89	04/10/07	04/10/07	MAT	5.080	-25,000,000.00	-24,566,083.33	-433,916.67
tom				04/30/07	04/10/07		5.170			25,000,000.00
41536	FEDL HOME LOAN BK CONS	19	87	04/02/07	04/02/07	MAT	5.100	-25,000,000.00	-24,688,333.33	-311,666.67
tom				04/30/07	04/02/07		5.164			25,000,000.00
41549	FEDL HOME LOAN BK CONS	19	45	04/11/07	04/11/07	MAT	5.140	-40,000,000.00	-39,480,288.89	-519,711.11
tom				04/30/07	04/11/07		5.208			40,000,000.00
41551	FEDL HOME LOAN BK CONS	19	45	04/18/07	04/18/07	MAT	5.126	-15,000,000.00	-14,807,775.00	-192,225.00
tom				04/30/07	04/18/07		5.193			15,000,000.00
41556	FEDL HOME LOAN BK CONS	19	45	04/25/07	04/25/07	MAT	5.135	-13,000,000.00	-12,831,258.19	-168,741.81
tom				04/30/07	04/25/07		5.203			13,000,000.00
41560	UNION BANK CP	19	46	04/03/07	04/03/07	MAT	5.220	-25,000,000.00	-24,768,000.00	-232,000.00
tom				04/30/07	04/03/07		5.269			25,000,000.00
41576	FEDL HOME LOAN BK CONS	19	45	04/18/07	04/18/07	MAT	5.180	-30,000,000.00	-29,766,900.00	-233,100.00
tom				04/30/07	04/18/07		5.221			30,000,000.00
41591	CHASE NEGOTIABLE CD	19	76	04/03/07	04/03/07	MAT	5.255	-35,000,000.00	-35,000,000.00	-168,587.82
tom				04/30/07	04/03/07		5.255			35,168,597.92
41592	FEDL HOME LOAN BK CONS	19	45	04/09/07	04/09/07	MAT	5.176	-20,000,000.00	-19,910,857.78	-88,142.22
tom				04/30/07	04/09/07		5.199			20,000,000.00

CITY / COUNTY OF SAN FRANCISCO
M R. DANIEL DALY 4 15 - 5 5 4 - 4 8 7

* ACTIVE TRANSACTIONS *

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DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/07 TO 04/30/07
SETTLEMENT DATE BASIS
FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN	YIELD	PAR VALUE	BOOK VALUE	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP	COUPON	ORIGINAL PRICE	PREM / (DISC)	AMORT / (ACCRET)
41594	JP MORGAN CP	19	76	04/25/07	04/25/07	MAT	5.250	-25,000,000.00	-24,846,875.00
com				04/30/07	04/25/07		5.282		-153,125.00
41616	FEDL HOME LOAN BK CONS	19	87	07/06/07	04/02/07	PURC	5.080	25,000,000.00	24,664,861.11
any				04/06/07	04/02/07		5.149		-335,138.89
41617	BOA NEGOTIABLE CD	19	40	10/02/07	04/02/07	PURC	5.260	50,000,000.00	50,000,000.00
any				04/06/07	04/02/07		5.260		-50,000,000.00
41618	UNITED STATES TREAS NT	19	40	04/30/08	04/02/07	PURC	4.875	30,000,000.00	30,619,824.76
any				04/06/07	04/03/07		4.875		619,824.76
com				04/30/07	04/30/07	INTR	4.875		-622,168.51
41619	FEDERAL NATL MTG ASSN	19	87	01/07/08	04/03/07	PURC	4.900	35,000,000.00	33,670,875.00
any				04/06/07	04/03/07		5.093		-1,329,125.00
41620	FEDL HOME LLN MTG CORP	19	45	03/31/08	04/02/07	PURC	4.823	30,000,000.00	28,541,042.50
any				04/06/07	04/03/07		5.070		-1,458,957.50
41621	UNION BANK CP	19	46	07/02/07	04/02/07	PURC	5.140	50,000,000.00	49,357,500.00
any				04/06/07	04/03/07		5.207		-642,500.00
41622	FEDERAL NATL MTG ASSN	19	87	03/28/08	04/05/07	PURC	4.845	50,000,000.00	47,590,958.33
any				04/06/07	04/05/07		5.090		-2,409,041.67
41623	FEDL HOME LOAN BK CONS	19	40	10/07/07	04/05/07	PURC	5.030	19,000,000.00	18,519,495.28
any				04/06/07	04/05/07		5.161		-480,504.72
41624	FEDL HOME LLN MTG CORP	19	40	03/31/08	04/09/07	PURC	4.915	32,000,000.00	30,440,306.67
any				04/10/07	04/09/07		5.167		-1,559,693.33
41625	BOA CP	19	40	10/09/07	04/09/07	PURC	5.165	50,000,000.00	48,687,229.17
any				04/10/07	04/09/07		5.304		-1,312,770.83
41626	BOA NEGOTIABLE CD	19	40	12/28/07	04/09/07	PURC	5.285	50,000,000.00	50,000,000.00
any				04/10/07	04/09/07		5.285		-50,000,000.00
41627	UNITED STATES TREAS BI	19	40	05/03/07	04/09/07	PURC	4.980	50,000,000.00	49,840,916.67
any				04/10/07	04/10/07		4.996		-159,083.33
com				04/10/07	04/10/07	SALE	4.980	-50,000,000.00	-49,840,916.67
any				04/11/07	04/11/07		4.996		-6,916.67
41628	UNITED STATES TREAS BI	19	40	07/05/07	04/09/07	PURC	4.895	50,000,000.00	49,415,319.44
any				04/10/07	04/10/07		4.953		-584,680.56
41629	FEDL HOME LOAN BK CONS	19	40	05/02/07	04/09/07	PURC	5.125	50,000,000.00	49,843,402.78
any				04/10/07	04/10/07		5.141		-156,597.22
41630	FEDL HOME LOAN BK CONS	19	40	05/04/07	04/09/07	PURC	5.125	50,000,000.00	49,836,284.72
any				04/10/07	04/11/07		5.142		-163,715.28
41631	FEDL HOME LOAN BK CONS	19	40	05/04/07	04/09/07	PURC	5.125	50,000,000.00	49,836,284.72
any				04/10/07	04/11/07		5.142		-163,715.28
41632	FEDL HOME LOAN BK CONS	19	40	05/04/07	04/09/07	PURC	5.125	50,000,000.00	49,836,284.72
any				04/10/07	04/11/07		5.142		-163,715.28
41633	UNITED STATES TREAS BI	19	40	07/05/07	04/09/07	PURC	4.880	50,000,000.00	49,423,888.89
any				04/10/07	04/11/07		4.937		-576,111.11
com				04/10/07	04/11/07		4.880		-6,999.98
any				04/12/07	04/12/07	SALE	4.880	-50,000,000.00	-49,423,888.89
any				04/13/07	04/12/07		4.937		576,111.11

CITY / COUNTY OF SAN FRANCISCO
 M.R. DANIEL DAILY 4 15-554-487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 04/01/07 TO 04/30/07
 SETTLEMENT DATE BASIS
 POOLED FUNDS
 FUND: 100

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* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	SETTLE	TEN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP	YIELD	ORIGINAL	FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41634	UNITED STATES TREAS BI	19	40	07/05/07	04/09/07	PURC	4.880	25,000,000.00	24,711,944.44		
amv				04/10/07	04/11/07		4.937		-288,055.56		-24,711,944.44
41635	FNMA DISCOUNT NOTES	19	40	03/17/08	04/10/07	PURC	4.890	25,000,000.00	23,845,416.67		
amv				04/13/07	04/12/07		5.127		-1,154,583.33		-23,845,416.67
41636	UNITED STATES TREAS BI	19	87	10/11/07	04/16/07	PURC	4.870	25,000,000.00	24,401,395.83		
amv				04/17/07	04/17/07		4.989		-598,604.17		-24,401,395.83
41637	FEDL HOME LOAN BK CONS	19	87	07/06/07	04/17/07	PURC	5.125	44,000,000.00	43,498,888.89		
amv				04/17/07	04/17/07		5.184		-501,111.11		-43,498,888.89
41638	BOA CD	19	40	10/16/07	04/16/07	PURC	5.295	50,000,000.00	50,000,000.00		
amv				04/17/07	04/17/07		5.295				-50,000,000.00
41639	FEDL HOME LOAN BK CONS	19	40	07/13/07	04/16/07	PURC	5.120	41,000,000.00	40,498,524.44		
amv				04/17/07	04/18/07		5.183		-501,475.56		-40,498,524.44
41641	BOA CP	19	40	03/20/07	04/20/07	PURC	5.299	50,000,000.00	48,926,993.06		
amv				04/24/07	04/24/07		5.299		-1,073,006.94		-48,926,993.06
41642	BOA CP	19	40	03/21/07	04/20/07	PURC	5.265	50,000,000.00	48,919,791.67		
amv				04/24/07	04/24/07		5.239		-1,080,208.33		-48,919,791.67
41643	BOA CP	19	40	07/24/07	04/20/07	PURC	5.225	50,000,000.00	49,346,875.00		
amv				04/24/07	04/25/07		5.234		-633,123.00		-49,346,875.00
41644	FEDL HOME LOAN BK CONS	19	40	07/18/07	04/23/07	PURC	5.110	27,000,000.00	26,661,902.50		
amv				04/24/07	04/26/07		5.171		-318,097.50		-26,661,902.50

CITY/COUNTY OF SAN FRANCISCO
M R . DANIEL DAILY 4 1 5 - 5 4 - 4 4 8 7

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT * FIXED INCOME

04/01/07 TO 04/30/07

REPORT GRAND TOTALS

ASSETS

TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC	5.151	1158000000.00		1140956207.26	-17043792.74				-1140956207.26
(28)									
SALE	4.966	-100000000.00		-99,264,805.56	735,194.44		-13,694.45		99,276,166.66
(2)								2,333.35	
INTR	4.879			-622,168.51			-109,081.49		
(1)									
MAT	5.247	-795000000.00		-783098134.58			-15226130.01		786,422,399.17
(23)									

CITY / COUNTY OF SAN FRANCISCO
 M R . DANIEL DALY 4 1 5 - 5 5 4 - 4 8 7
 DETAIL TRANSACTION REPORT - FIXED INCOME
 04/01/07 TO 04/30/07
 SETTLEMENT DATE BASIS
 FUND: 100 POOLED FUNDS

* ACTIVE TRANSACTIONS *

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INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TXN COUPON TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT / (ACCRET)	(GAIN)/LOSS SETTLEMENT
41330	CITI BANK TIME DEPOSIT	19	06/06/07	04/30/07	INTR	5.400		-22,500.00	22,500.00
tom		04/30/07	04/30/07	04/30/07	INTR	5.400		-22,916.67	22,916.67
41419	CITIBANK PTD 270490733	19	08/09/07	04/30/07	INTR	5.500		-44,166.67	44,166.67
tom		04/30/07	04/30/07	04/30/07	INTR	5.500		-21,875.00	21,875.00
41528	CITIBANK PTD 270491061	19	01/02/08	04/30/07	INTR	5.300		-45,416.67	45,416.67
tom		04/30/07	04/30/07	04/30/07	INTR	5.350		-10,000.000.00	-10,000.000.00
41554	FIRST NATL BK PUBLIC T	19	01/19/08	04/30/07	INTR	5.450		-17,833.33	17,833.33
tom		04/30/07	04/30/07	04/30/07	INTR	5.450			
41558	CITIBANK PTD 270491111	19	01/25/08	04/30/07	INTR	5.450			
tom		04/30/07	04/30/07	04/30/07	INTR	5.450			
41640	CITIBANK PTD 270491285	19	48	04/17/08	04/18/07	PURC	10,000,000.00		
amy		04/17/07	04/18/07	04/18/07	INTR	5.350			
tom		04/30/07	04/30/07	04/30/07	INTR	5.350			

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

04/01/07 TO 04/30/07

REPORT GRAND TOTALS

ASSETS

TYPE/WEIGHTED TXN#	PAR YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN)/ LOSS	(INTEREST)	SETTLEMENT
TUEC	5.350	10,000,000.00		10,000,000.00					
	1)	5.372						-174,708.34	
	2)								-10,000,000.00

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CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

GAVIN NEWSOM
MAYORJosé Cisneros
TREASURERDaniel P. Daly
CHIEF INVESTMENT OFFICER

June 8, 2007

The Honorable Gavin Newsom
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.


Portfolio Statistics from July 1, 2006 to May 31, 2007:

	Pooled	All
Interest Received	\$148,048,916	\$148,048,916
Total Net Earnings	\$172,267,554	\$172,267,554
Earned Income Yield	5.184%	5.184%
Average Age of Portfolio	132 Days	132 Days

Total cost of the securities on hand May 31, 2007 was \$3,844,384,045 with a market value of \$3,880,044,964 plus fixed assets accrued interests of \$8,848,243. The earned income yield for the month of May 2007 is 5.194%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of May 31, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,


 José Cisneros
Treasurer

DOCUMENTS DEPT.

JUN 11 2007

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Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx

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City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
7/01/06 THROUGH 5/31/07

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ALL FUNDS

	----- GOV'T SECURITIES -----	----- TIME DEPOSITS -----	
	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	146,994,947.03	.00	1,053,969.06
TOTAL NET EARNINGS THIS PERIOD:	171,205,894.04	.00	1,061,660.06
PORTFOLIO DAILY PORTFOLIO BALANCE:	3,599,282,471.58	.00	21,185,074.63
EARNED INCOME YIELD THIS PERIOD:	5.183	.000	5.460
END OF PERIOD PORTFOLIO BALANCE:	3,799,184,044.89	.00	45,200,000.00
CURRENT AMORTIZED BOOK VALUE:	3,800,852,789.40	.00	45,200,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.186	.000	5.445
WEIGHTED AVERAGE DAYS TO MATURITY:	132.36	.00	206.53
WEIGHTED AVERAGE DAYS TO CALL:	132.36	.00	206.53
NET PORTFOLIO YIELD, 365-DAY BASIS:			

5.184

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
5/01/07 THROUGH 5/31/07

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ALL FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	9,027,940.29	.00	208,173.62	N/A	9,236,113.91
TOTAL NET EARNINGS THIS PERIOD:	16,895,196.64	.00	209,045.92	N/A	17,104,242.56
AVERAGE DAILY PORTFOLIO BALANCE:	3,831,808,633.73	.00	45,200,000.00	N/A	3,877,008,633.73
EARNED INCOME YIELD THIS PERIOD:	5.191	.000	5.445	N/A	5.194
END OF PERIOD PORTFOLIO BALANCE:	3,799,184,044.89	.00	45,200,000.00	N/A	3,844,384,044.89
CURRENT AMORTIZED BOOK VALUE:	3,800,852,789.40	.00	45,200,000.00	N/A	3,846,052,789.40
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.185	.000	5.445	N/A	5.188
WEIGHTED AVERAGE DAYS TO MATURITY:	132.36	.00	206.53	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	132.36	.00	206.53	N/A	N/A
NET PORTFOLIO YIELD, 365 DAY BASIS:					5.184

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415 - 554 - 4487

PORTFOLIO STATISTICS

7/01/06 THROUGH 5/31/07

FUND: 100 POOLED FUNDS

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	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	146,994,947.03	.00	1,053,969.06	N/A	148,048,916.09
TOTAL NET EARNINGS THIS PERIOD:	171,205,894.04	.00	1,061,660.06	N/A	172,267,554.10
AVERAGE DAILY PORTFOLIO BALANCE:	3,599,282,471.58	.00	21,185,074.63	N/A	3,620,467,546.20
EARNED INCOME YIELD THIS PERIOD:	5.183	.000	5.460	N/A	5.184
END OF PERIOD PORTFOLIO BALANCE:	3,799,184,044.89	.00	45,200,000.00	N/A	3,844,384,044.89
CURRENT AMORTIZED BOOK VALUE:	3,800,852,789.40	.00	45,200,000.00	N/A	3,846,052,789.40
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.186	.000	5.445	N/A	5.189
WEIGHTED AVERAGE DAYS TO MATURITY:	132.36	.00	206.53	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	132.36	.00	206.53	N/A	N/A

NET PORTFOLIO YIELD, 365-DAY BASIS:

5.184

SUMMARY DESCRIPTION	CUPN	TRDNG	BOOK	PAR VALUE	BOOK VALUE
	RATE	YIELD	PRICE	SHARES	
(Inv Type) 11 TREASURY BILLS	5.84%(C)	4.891	5.011	97.599	230,000,000.00
(Inv Type) 12 TREASURY NOTES	14.50%(C)	4.404	4.783	99.554	560,000,000.00
(Inv Type) 41 FNMA DISCOUNT NOTES	17.12%(C)	4.316	5.132	95.793	687,000,000.00
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	14.83%(C)	5.079	5.160	98.436	579,000,000.00
(Inv Type) 44 FMC DISCOUNT NOTES	17.73%(C)	4.985	5.170	96.419	707,000,000.00
(Inv Type) 81 COMMERCIAL PAPER DISC	18.92%(C)	5.178	5.267	98.308	740,000,000.00
(Inv Type) 91 NEGOTIABLE C.D.'S	9.88%(C)	5.266	5.266	100.000	380,000,000.00
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.01%(C)	5.065	5.065	100.000	200,000.00
(Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY	1.17%(C)	5.372	5.372	100.000	45,000,000.00
REPORT TOTALS		4.966	5.127	97.866	3,928,200,000.00
ASSETS					3,844,384,044.89

FIXED



INVESTMENT INVENTORY WITH MARKET VALUE

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM %	PAR /SHARES BOOK	MARKET PRICE	CURR ACCR INT PRICE	UNREALIZED GAIN INT UNREALIZED LOSS
A 41582	UNITED STATES TREAS BILLS 03/05/07 08/30/07	91279582X2	19	100	4.8700	45,000,000.00	44,479,687.50	535,700.00	27,562.50
A 41590	UNITED STATES TREAS BILLS 03/15/07 09/06/07	91279582Y0	19	100	4.3902	43,316,425.00	98.643750000000	SUNGARD	
A 41591	UNITED STATES TREAS BILLS 03/15/07 09/06/07	91279582Y0	19	100	4.3900	50,000,000.00	49,375,000.00	534,083.33	39,180.56
A 41591	UNITED STATES TREAS BILLS 03/15/07 09/06/07	91279582Y0	19	100	4.3900	50,000,000.00	49,375,000.00	534,083.33	39,180.56
A 41611	UNITED STATES TREAS BILLS 03/15/07 09/06/07	91279582A7	19	100	4.5010	48,801,736.11	98.750000000000	SUNGARD	
A 41614	UNITED STATES TREAS BILLS 03/28/07 09/20/07	91279582Y3	19	100	4.8450	35,000,000.00	34,496,875.00	306,177.08	19,731.25
A 41614	UNITED STATES TREAS BILLS 03/28/07 09/20/07	91279582Y3	19	100	4.9625	34,170,966.67	98.562500000000	SUNGARD	
A 41614	UNITED STATES TREAS BILLS 03/29/07 09/27/07	91279582Y3	19	100	4.8850	25,000,000.00	24,617,187.50	215,777.78	15,027.78
A 41636	UNITED STATES TREAS BILLS 04/17/07 10/11/07	91279582A0	19	100	4.9772	24,386,381.94	98.468750000000	SUNGARD	
A 41636	UNITED STATES TREAS BILLS 04/17/07 10/11/07	91279582A0	19	100	4.8700	25,000,000.00	24,578,125.00	152,187.50	24,541.67
A 41636	UNITED STATES TREAS BILLS 04/17/07 10/11/07	91279582A0	87	100	4.9695	24,401,395.83	98.312500000000	SUNGARD	
SUBTOTAL (Inv Type) 11 TREASURY BILLS						5.85%(M)			
					4.8907	230,000,000.00	226,921,875.00	2,278,009.02	165,224.32
					5.0109	224,478,641.66	98.661685000000		
A 40980	T NOTE (98.205)	912828DY3	19	100	3.6250	25,000,000.00	24,968,750.00	380,524.86	311,523.44
A 41522	T NOTE (98.20)	912828CR9	19	100	4.5056	24,657,226.56	99.875000000000	SUNGARD	
A 41522	T NOTE (98.20)	912828CR9	40	100	2.7500	50,000,000.00	49,796,875.00	402,624.31	498,046.87
A 41106	T NOTE (99.12)	912828EP1	87	100	4.50324	49,298,828.13	99.593750000000	SUNGARD	
A 41089	T NOTE (99.30)	912828EU0	40	100	4.2500	20,000,000.00	19,943,750.00	2,322.40	68,750.00
A 41134	T NOTE (99.31)	912828EY2	19	100	4.6110	19,875,000.00	99.718750000000	SUNGARD	
A 41134	T NOTE (99.31)	912828EY2	40	100	4.3750	25,000,000.00	24,906,250.00	365,590.47	-74,333.50
A 41135	T NOTE (99.27)	912828EY2	19	100	4.4160	24,980,583.50	99.625000000000	SUNGARD	
A 41137	T NOTE (99.27)	912828EY2	40	100	4.6250	15,000,000.00	14,953,125.00	175,322.69	-21,093.75
A 41138	T NOTE (99.27)	912828EY2	43	100	4.7161	14,974,218.75	99.687500000000	SUNGARD	
A 41138	T NOTE (99.27)	912828EY2	87	100	4.6250	15,000,000.00	14,953,125.00	175,322.69	-21,093.75
A 41138	T NOTE (99.27)	912828EY2	87	100	4.7161	14,974,218.75	99.687500000000	SUNGARD	
A 41210	TREASURY NOTES (99.21)	912828EZ9	88	100	4.6250	15,000,000.00	14,953,125.00	175,322.69	-21,093.75
A 41211	T NOTE (99.21)	912828EZ9	87	100	4.8073	49,828,125.00	99.656250000000	SUNGARD	
A 41212	T NOTE (99.21)	912828EZ9	87	100	4.8073	49,828,125.00	99.656250000000	SUNGARD	
A 41212	T NOTE (99.21)	912828EZ9	87	100	4.8073	50,000,000.00	49,828,125.00	391,734.97	0.00
A 41214	T NOTE (99.21)	912828EZ9	45	100	4.6250	50,000,000.00	49,828,125.00	391,734.97	0.00
A 41215	T NOTE (99.21)	912828EZ9	43	100	4.8073	49,828,125.00	99.656250000000	SUNGARD	
A 41215	T NOTE (99.21)	912828EZ9	43	100	4.8073	50,000,000.00	49,828,125.00	391,734.97	0.00
A 41216	T NOTE (99.21)	912828EZ9	43	100	4.8073	49,828,125.00	99.656250000000	SUNGARD	
A 41216	T NOTE (99.21)	912828EZ9	43	100	4.8073	50,000,000.00	49,828,125.00	391,734.97	0.00
A 41217	T NOTE (99.21)	912828EZ9	40	100	4.8073	49,828,125.00	99.656250000000	SUNGARD	
A 41217	T NOTE (99.21)	912828EZ9	40	100	4.8073	50,000,000.00	49,828,125.00	391,734.97	0.00
A 41217	T NOTE (99.21)	912828EZ9	43	100	4.8073	49,828,125.00	99.656250000000	SUNGARD	

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INVESTMENTS OUTSTANDING AS OF 05/31/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	CUSIP	BANK BROK	FUND	CPN RATE	PAR	SHARES	MARKET PRICE	MARKET VALUE	CURR ACCR INT	UNREALIZED GAIN
	PURCHASE MATURITY DATE				YTM	TR	BOOK			PRICE SOURCE	UNREALIZED LOSS
A 41618	UNITED STATES TREAS NTS	912828FC9	19	100	4.8750		30,000,000.00	29,953,125.00	29,953,125.00	127,173.91	-44,531.25
	04/03/07 04/30/08		40	000	4.8789		29,297,656.25	99,643,750,000.00		SUNGARD	
SUBTOTAL (Inv Type) 12 TREASURY NOTES 14.39%(M)											
					4.4039		560,000,000.00	558,178,125.00	558,178,125.00	4,721,671.50	878,320.11
					4.7834		557,503,044.44	99,674,665,000.00			-203,239.75
A 41483	FEDERAL NATL MTG ASSN DISC N	313588H21	19	100	4.9800		50,000,000.00	49,715,000.00	49,715,000.00	1,466,333.33	-8,333.33
	11/01/06 07/11/07		89	000	5.1599		48,257,000.00	99,430,000,000.00		UPRICE	
A 41459	FNMA DISCOUNT NOTES	313588JF3	19	100	4.9000		25,000,000.00	24,835,000.00	24,835,000.00	837,083.33	-8,472.22
	09/28/06 07/17/07		87	000	5.1028		24,006,388.89	99,340,000,000.00		UPRICE	
A 41484	FEDERAL NATL MTG ASSN DISC N	313588JN6	19	100	4.9600		50,000,000.00	49,620,000.00	49,620,000.00	1,460,444.45	-14,888.89
	11/01/06 07/24/07		89	000	5.1480		48,474,444.44	99,240,000,000.00		UPRICE	
A 41457	FNMA DISCOUNT NOTES	313588JH8	19	100	4.9000		50,000,000.00	49,575,000.00	49,575,000.00	1,680,972.23	-16,666.67
	09/27/06 07/31/07		87	000	5.1137		47,910,694.44	99,150,000,000.00		UPRICE	
A 41492	FNMA DISCOUNT NOTES	313588JH8	19	100	4.9900		15,000,000.00	14,872,500.00	14,872,500.00	407,516.67	-2,750.00
	11/17/06 07/31/07		87	000	5.1736		14,467,733.33	99,150,000,000.00		UPRICE	
A 41493	FEDERAL NATL MTG ASSN DISC N	313588JN6	19	100	4.9900		15,000,000.00	14,869,500.00	14,869,500.00	407,516.66	-3,670.83
	11/17/06 08/01/07		87	000	5.1743		14,465,654.17	99,130,000,000.00		UPRICE	
A 41494	FEDERAL NATL MTG ASSN DISC N	313588JH4	19	100	4.9900		15,000,000.00	14,868,000.00	14,868,000.00	407,516.67	-3,091.67
	11/17/06 08/02/07		87	000	5.1751		14,463,575.00	99,120,000,000.00		UPRICE	
A 41495	FEDERAL NATL MTG ASSN DISC N	313588JH2	19	100	4.9900		15,000,000.00	14,865,000.00	14,865,000.00	407,516.67	-4,012.50
	11/17/06 08/03/07		87	000	5.1758		14,461,495.83	99,100,000,000.00		UPRICE	
A 41598	FEDERAL NATL MTG ASSN DISC N	313588LQ6	19	100	5.0600		25,000,000.00	24,635,000.00	24,635,000.00	256,513.89	-3,069.45
	03/20/07 09/12/07		40	000	5.1883		24,381,555.56	98,540,000,000.00		UPRICE	
A 41535	FEDERAL NATL MTG ASSN DISC N	313588RB3	19	100	4.9100		50,000,000.00	48,525,000.00	48,525,000.00	1,009,277.78	-42,916.67
	01/04/07 12/28/07		87	000	5.1620		47,558,638.89	97,050,000,000.00		UPRICE	
A 41619	FEDERAL NATL MTG ASSN DISC N	313588RM9	19	100	4.9000		35,000,000.00	33,918,500.00	33,918,500.00	281,069.44	-33,444.44
	04/03/07 01/07/08		87	000	5.0934		33,670,875.00	96,910,000,000.00		UPRICE	
A 41568	FEDERAL NATL MTG ASSN DISC N	313588SM6	19	100	4.9910		25,000,000.00	24,142,500.00	24,142,500.00	370,859.03	-8,336.81
	02/14/07 02/01/08		45	000	5.2471		23,779,977.78	96,570,000,000.00		UPRICE	
A 41569	FEDERAL NATL MTG ASSN DISC N	313588SM6	19	100	4.9650		45,000,000.00	43,456,500.00	43,456,500.00	651,656.25	-22,968.75
	02/16/07 02/01/08		40	000	5.2168		42,827,812.50	96,570,000,000.00		UPRICE	
A 41579	FEDERAL NATL MTG ASSN DISC N	313588SM6	19	100	4.9100		37,000,000.00	35,730,900.00	35,730,900.00	469,314.17	-32,734.73
	02/28/07 02/01/08		87	000	5.1473		35,294,320.56	96,570,000,000.00		UPRICE	
A 41589	FEDERAL NATL MTG ASSN DISC N	313588SM6	19	100	4.8800		20,000,000.00	19,314,000.00	19,314,000.00	219,600.00	-21,777.78
	03/12/07 02/01/08		45	000	5.1056		19,116,177.78	96,570,000,000.00		UPRICE	
A 41605	FEDERAL NATL MTG ASSN DISC N	313588SM6	19	100	4.8500		25,000,000.00	23,939,062.50	23,939,062.50	235,763.89	-32,326.39
	03/23/07 02/01/08		40	000	5.0649		23,939,062.50	96,570,000,000.00		UPRICE	
A 41599	FNMA DISCOUNT NOTES	313588SR7	19	100	4.8800		25,000,000.00	24,132,500.00	24,132,500.00	247,388.89	-27,055.56
	03/20/07 02/04/08		40	000	5.1020		23,912,166.67	96,540,000,000.00		UPRICE	
A 41600	FEDERAL NATL MTG ASSN DISC N	313588SV8	19	100	4.8800		25,000,000.00	24,117,500.00	24,117,500.00	247,388.89	-28,500.00
	03/20/07 02/08/08		40	000	5.1049		23,898,611.11	96,470,000,000.00		UPRICE	
A 41588	FEDERAL NATL MTG ASSN DISC N	313588SX2	19	100	4.7900		50,000,000.00	48,215,000.00	48,215,000.00	558,833.33	-88,541.66
	03/09/07 02/11/08		40	000	5.0163		47,744,708.33	96,430,000,000.00		UPRICE	
A 41601	FEDERAL NATL MTG ASSN DISC N	313588TC9	19	100	4.8600		15,000,000.00	14,455,500.00	14,455,500.00	147,825.00	-20,025.00
	03/20/07 02/15/08		40	000	5.0880		14,327,700.00	96,370,000,000.00		UPRICE	

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INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 05/31/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SPN	CAP RATE YTM TR	PAR/SHARES	MARKET VALUE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41635	FNMA DISCOUNT NOTES 04/12/07 03/17/08	313588UK9	19	100	4.8900	25,000,000.00	23,987,500.00	169,791.67	-27,708.34
A 41622	FEDERAL NATL MTG AGSN DISC N 04/05/07 03/28/08	313588UW3	19	100	4.8450	50,000,000.00	47,895,000.00	383,562.50	-79,520.83
		87	000		5.0903	47,590,958.33	95,790,000,000.00	UPRICE	
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES	17.26%(M)				4.9158	687,000,000.00	669,887,900.00	12,323,744.74	.00
					5.1315	656,094,967.78	97,505,156,000.00	-530,812.52	
A 41583	FEDL HOME LOAN BK CONS DISC 03/05/07 06/01/07	313384GH6	19	100	5.1500	50,000,000.00	50,000,000.00	629,444.44	.00
A 41656	F H B	313384GV5	45	100	5.2157	49,370,555.56	100,000,000,000.00	SUNGARD	
A 41616	FEDL HOME LOAN BK CONS DISC 05/18/07 06/13/07	313384HU6	19	100	5.1250	25,000,000.00	24,957,000.00	49,826.39	-291.67
A 41637	FEDL HOME LOAN BK CONS DISC 04/02/07 07/06/07	313384HU6	19	100	5.1440	24,907,465.28	99,828,000,000.00	SUNGARD	
A 41639	FEDL HOME LOAN BK CONS DISC 04/17/07 07/06/07	313384HU6	19	100	5.0800	25,000,000.00	24,874,583.33	211,666.67	-1,944.45
A 41655	F H B	313384JBE	19	100	5.1490	24,664,861.11	99,498,333,333.33	UPRICE	
A 41639	FEDL HOME LOAN BK CONS DISC 04/18/07 07/13/07	313384JBE	19	100	5.1250	44,000,000.00	43,779,266.67	281,875.00	-1,497.22
A 41655	F H B	313384JBE	19	100	5.1834	43,498,888.89	99,498,333,333.33	UPRICE	
A 41656	F H B	313384JBE	19	100	5.1200	41,000,000.00	40,753,180.00	256,568.89	-1,913.33
A 41644	FEDL HOME LOAN BK CONS DISC 04/26/07 07/18/07	313384JG5	19	100	5.1633	49,580,444.44	99,398,000,000.00	SUNGARD	
A 41649	F H B	313384JQ3	19	100	5.1709	26,681,902.50	99,326,333,333.33	UPRICE	
A 41650	F H B	313384JRI	19	100	5.1095	49,417,847.22	99,211,666,666.67	196,388.89	-8,402.78
A 41651	F H B	313384JUI	19	100	5.1102	49,410,833.33	99,197,333,333.33	196,388.89	-8,555.55
A 41654	FEDL HOME LOAN BK CONS DISC 02/08/07 08/08/07	313384KJ0	19	100	5.1124	24,694,895.83	99,154,333,333.33	98,194.45	-4,506.95
A 41572	FEDL HOME LOAN BK CONS DISC 02/20/07 08/08/07	313384KD0	19	100	5.0750	25,000,000.00	24,757,277.78	398,246.53	-3,069.44
A 41610	FEDL HOME LOAN BK CONS DISC 03/26/07 05/21/07	313384LZ0	19	100	5.0600	28,000,000.00	27,728,151.11	397,491.11	-4,231.11
A 41623	FEDL HOME LOAN BK CONS DISC 04/05/07 10/03/07	313384MM8	19	100	5.1485	29,251,183.33	98,407,111,111.11	280,283.33	-9,333.33
A 41654	F H B	313384PAL	19	100	5.1605	18,515,495.28	98,238,888,888.89	151,319.17	-5,235.56
A 41659	F H B	313384PAL	19	100	5.1590	48,749,486.11	97,723,688,888.89	125,750.00	-13,416.67
A 41659	F H B	313384PAL	19	100	5.0300	38,999,588.89	97,723,688,888.89	100,600.00	-10,733.33
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC	14.78%(M)				5.0791	579,000,000.00	573,498,639.44	3,632,902.65	.00
					5.1596	569,942,964.01	99,049,851,000.00	-77,227.22	
A 41489	FEDL HOME LTN MTG CORP DISC 11/10/06 06/22/07	313396HE6	19	100	5.0100	7,000,000.00	6,978,930.00	187,755.83	-612.50
		40	000		5.1712	6,781,786.67	99,699,000,000.00	SUNGARD	

CITY / COUNTY OF SAN FRANCISCO

MR. DANIEL DALY 415-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 05/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAK/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCE PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 41454	FMC DISCOUNT NOTES 09/27/06 06/25/07	313396RH9	19	100	4.9100	39,000,000.00	38,865,840.00	1,313,834.17	
					100 5.0984	37,558,505.83	39,656,000,000.00	SUNGARD	-6,500.00
A 41517	FMC DISCOUNT NOTES 12/08/06 06/26/07	313396HJ5	19	100	5.0000	10,000,000.00	9,964,166.67	243,055.56	
					100 5.1429	9,722,222.22	9,641,666,666.67	SUNGARD	-1,111.11
A 41438	FMC DISCOUNT NOTES 09/12/06 06/28/07	313396HM8	19	100	5.0550	30,000,000.00	29,879,600.00	1,103,675.00	
					100 5.2636	28,778,375.00	99,598,666,666.67	SUNGARD	-2,450.00
A 41490	FEDL HOME LLN MTG CORP DISC 11/10/06 07/02/07	313396HQ9	19	100	5.0200	50,000,000.00	49,777,833.33	1,415,161.11	
					100 5.1893	48,368,500.00	99,556,666,666.67	SUNGARD	-6,027.78
A 41547	FEDL HOME LLN MTG CORP DISC 01/04/07 07/02/07	313396HQ9	19	100	5.0660	42,000,000.00	41,813,380.00	874,729.34	
					100 5.1969	40,942,050.33	99,556,666,666.67	SUNGARD	-3,339.67
A 41587	FEDL HOME LLN MTG CORP DISC 03/06/07 07/09/07	313396HX4	19	100	5.0800	40,000,000.00	39,782,133.33	491,066.67	
					100 5.1712	39,294,444.44	99,455,333,333.33	SUNGARD	-3,377.78
A 41518	FMC DISCOUNT NOTES 12/12/06 07/19/07	313396JH7	19	100	5.0100	25,000,000.00	24,828,000.00	594,937.50	
					100 5.1675	24,238,062.50	99,312,000,000.00	SUNGARD	-5,000.00
A 41485	FEDL HOME LLN MTG CORP DISC 11/01/06 07/23/07	313396JN6	19	100	4.9600	50,000,000.00	49,627,333.33	1,460,444.45	
					100 5.1472	48,181,333.33	99,254,666,666.67	SUNGARD	-14,444.45
A 41496	FEDL HOME LLN MTG CORP DISC 11/17/06 07/23/07	313396JN6	19	100	5.0100	30,000,000.00	29,776,400.00	818,300.00	
					100 5.1891	28,964,600.00	99,254,666,666.67	SUNGARD	-6,500.00
A 41538	FEDL HOME LLN MTG CORP DISC 01/04/07 08/21/07	313396KS1	19	100	4.9900	50,000,000.00	49,421,750.00	1,025,722.22	
					100 5.1536	48,412,902.78	98,843,500,000.00	SUNGARD	-16,875.00
A 41520	FREDDIE MAC 12/20/06 09/18/07	313396LW1	19	100	4.9700	25,000,000.00	24,612,444.44	562,576.39	
					100 5.1639	24,061,222.22	98,449,777,777.78	SUNGARD	-11,354.17
A 41578	FEDL HOME LLN MTG CORP DISC 02/27/07 10/26/07	313396NL3	19	100	5.0300	25,000,000.00	24,478,354.17	328,347.22	
					100 5.2053	24,158,173.61	97,913,416,666.67	SUNGARD	-8,166.66
A 41645	FREDDIE MAC 05/02/07 11/30/07	313396PXS	19	100	5.0000	50,000,000.00	48,713,361.11	208,333.33	
					100 5.1517	48,527,777.78	97,426,722,222.22	SUNGARD	-22,750.00
A 41571	FEDL HOME LLN MTG CORP DISC 02/16/07 12/06/07	313396QD8	19	100	5.0300	42,000,000.00	40,883,593.33	616,175.00	
					100 5.2447	40,280,578.33	97,341,888,888.89	SUNGARD	-13,160.00
A 41635	FEDL HOME LLN MTG CORP DISC 03/30/07 12/07/07	313396Q66	19	100	4.9950	38,601,400.00	38,931,100.00	349,650.00	
					100 5.1760	38,601,400.00	97,327,750,000.00	SUNGARD	-13,950.00
A 41613	FEDL HOME LLN MTG CORP DISC 03/29/07 01/22/08	313396SC8	19	100	4.9000	15,000,000.00	14,501,604.17	130,666.67	
					100 5.1079	14,389,541.67	96,673,361,111.11	SUNGARD	-18,604.17
A 41555	FEDL HOME LLN MTG CORP DISC 02/08/07 02/04/08	313396SR5	19	100	4.9670	50,000,000.00	48,267,444.44	779,543.06	
					100 5.2274	47,509,601.39	96,534,888,888.89	SUNGARD	-21,700.01
A 41606	FEDL HOME LLN MTG CORP DISC 03/23/07 02/04/08	313396SR5	19	100	4.8400	25,000,000.00	24,133,722.22	235,277.78	
					100 5.0562	23,931,166.67	96,534,888,888.89	SUNGARD	-32,722.22
A 41620	FEDL HOME LLN MTG CORP DISC 04/03/07 03/11/08	313396U24	19	100	4.8230	30,000,000.00	28,725,000.00	237,130.83	
					100 5.0695	28,541,042.50	95,750,000,000.00	SUNGARD	-53,171.33
A 41624	FEDL HOME LLN MTG CORP DISC 04/09/07 03/11/08	313396U24	19	100	4.9150	32,400,000.00	30,640,000.00	231,551.11	
					100 5.1668	30,440,306.67	95,750,000,000.00	SUNGARD	-11,857.71

SUMTOTAL (INV TYPE) 44 FMC DISCOUNT NOTES 17,903(M) 4.9850 107,093,000.00 99,845,990.00 7,247,010.00
5.1697 481,081,891.93 48,182,000.00

A 41657 R OF A C P 0660PIT19 19 100 5.2300 27,000,000.00 27,000,000.00
100 5.1668 30,440,306.67 95,750,000,000.00

PREPARED)

INVESTMENTS OUTSTANDING AS OF 05/31/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SALE	CFM RATE	PAR /SHARES	MARKET VALUE	CURR ACCT INT	UNREALIZED GAIN
							YTM TR	BOOK	MARKET PRICE	CURR SOURCE	UNREALIZED LOSS
A 41607	BOA CP	03/27/07	06/15/07	066001P1F8	19	100	5.2250	50,000,000.00	49,897,333.33	478,958.34	
						400	5.2864	49,413,444.44	59,794,666,667	SUNDG	-1,069.45
A 41608	BOA CP	03/27/07	06/15/07	066001P1F8	19	100	5.2250	25,000,000.00	24,948,666.67	239,479.17	
						400	5.2864	24,709,722.22	29,794,666,667	SUNDG	-534.72
A 41609	UNION BK CP	03/27/07	06/15/07	90485L1P5	19	100	5.1500	50,000,000.00	49,897,333.33	472,083.33	
						46	5.2096	49,427,777.78	59,794,666,667	SUNDG	-2,527.78
A 41652	BANK OF AMERICA C P	05/08/07	06/15/07	066001P1F8	19	100	5.2200	50,000,000.00	49,897,333.33	174,000.00	
						40	5.2489	49,724,500.00	59,794,666,667	SUNDG	-1,166.67
A 41574	UNION BANK CP	02/23/07	06/25/07	90485L1R9	19	100	5.2100	50,000,000.00	49,824,000.00	709,138.89	
						46	5.3036	49,117,194.44	59,648,000,000	SUNDG	-2,333.33
A 41621	UNION BANK CP	04/03/07	07/02/07	90485L1U22	19	100	5.1400	50,000,000.00	49,772,666.67	421,194.44	
						46	5.2069	49,357,500.00	59,545,333,333	SUNDG	-6,027.77
A 41566	UNION BANK CP	02/09/07	07/10/07	90485L1U4	19	100	5.1700	33,000,000.00	32,811,240.00	530,786.67	
						46	5.2846	32,284,385.83	39,428,000,000	SUNDG	-3,932.50
A 41580	UNION BANK CP	02/28/07	07/24/07	90485L1U9	19	100	5.1100	25,000,000.00	24,805,666.67	330,020.83	
						46	5.2181	24,481,902.78	29,222,666,667	SUNDG	-6,256.94
A 41643	BOA CP	04/25/07	07/24/07	066001UQ2	19	100	5.2250	50,000,000.00	49,611,333.33	268,506.94	
						40	5.2942	49,346,875.00	59,222,666,667	SUNDG	-4,048.61
A 41646	UNION BANK C P	05/01/07	07/30/07	90485L1U6	19	100	5.1900	50,000,000.00	49,567,333.33	223,458.33	
						46	5.2582	49,351,250.00	59,134,666,667	SUNDG	-7,375.00
A 41603	UNION BANK CP	03/20/07	09/18/07	90485L1U3	19	100	5.2080	40,000,000.00	39,362,955.56	412,044.44	
						46	5.2139	38,972,711.11	49,489,083.33	273,652.78	
A 41641	BOA CP	04/24/07	09/26/07	066001WL1	19	100	5.1850	50,000,000.00	49,378,888,889	273,652.78	
						40	5.2987	48,926,993.06	59,378,888,889	SUNDG	-11,562.51
A 41642	BOA CP	04/24/07	09/23/07	066001WM9	19	100	5.1850	50,000,000.00	49,181,777.78	273,652.78	
						40	5.2995	48,919,791.67	59,363,555,556	SUNDG	-11,666.67
A 41604	BOA CP	03/22/07	09/25/07	066001WR8	19	100	5.1300	50,000,000.00	49,152,555.56	505,875.00	
						40	5.2704	48,667,625.00	59,305,111,111	SUNDG	-20,944.44
A 41648	BANK OF AMERICA C P	05/03/07	10/02/07	066001X22	19	100	5.1800	40,000,000.00	39,282,500.00	166,911.11	
						40	5.2958	39,125,155.56	49,262,500,000	SUNDG	-9,666.67
A 41625	BOA CP	04/09/07	10/09/07	066001X97	19	100	5.1650	50,000,000.00	49,052,083.33	380,201.39	
						40	5.3043	48,687,229.17	59,104,166,666	SUNDG	-15,348.25

SUBTOTAL (Inv Type)	81	COMMERCIAL PAPER DISC	18.90%(M)
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5,800,000.44

24

(RPTMT)

INVESTMENTS OUTSTANDING AS OF 05/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	PAY/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41617	BOA NEGOTIABLE CD 04/02/07 10/02/07	06050GG20	19	100	5.2600	50,000,000.00	49,983,801.66	438,333.33	
A 41638	BOA CD 04/17/07 10/16/07	06050GH45	40	100	5.2600	50,000,000.00	99,967,603,317.00	SUNGARD	-16,198.34
A 41626	BOA NEGOTIABLE CD 04/03/07 12/28/07	06050GG46	19	100	5.2950	50,000,000.00	49,990,727.21	330,937.50	
			40	100	5.2950	50,000,000.00	99,981,454,417.83	SUNGARD	-9,272.79
			19	100	5.2850	50,000,000.00	49,972,787.26	389,034.72	
			40	000	5.2850	50,000,000.00	99,945,574,515.92	SUNGARD	-27,212.74
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S			9.79% (M)		5.2664	380,000,000.00	379,876,367.50	4,118,111.12	.00
					5.2664	380,000,000.00	99,967,465,000.00	-123,632.50	
A 41369	MISSION BANK CD 07/07/06 07/16/07		19	100	5.6300	100,000.00	99,338.75	969.61	
A 41498	MISSION AREA CR UNION 11/02/06 11/02/07		60	000	5.6300	100,000.00	99,338,750,000.00	SUNGARD	-661.25
			19	100	4.5000	100,000.00	97,728.50	775.00	
			62	000	4.5000	100,000.00	97,728,500,000.00	SUNGARD	-2,271.50
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT			.01% (M)		5.0650	200,000.00	197,067.25	1,744.61	.00
					5.0650	200,000.00	98,533,625,000.00	-2,932.75	
A 41330	CITI BANK TIME DEPOSIT 06/07/06 06/06/07		19	100	5.4000	5,000,000.00	5,000,000.00*	750.00	0.00
A 41419	CITIBANK PTD 270490733 08/09/06 08/09/07		48	000	5.4000	5,000,000.00	100,000,000,000.00	BOOK	
A 41528	CITIBANK PTD 270491061 01/02/07 01/02/08		19	100	5.5000	5,000,000.00	4,949,304.17	763.89	
A 41554	FIRST NATL BK PUBLIC TIME DPT 01/19/07 01/19/08		48	000	5.5000	5,000,000.00	98,986,083,333.33	SUNGARD	-50,695.83
A 41558	CITIBANK PTD 270491111 01/25/07 01/25/08		19	100	5.3000	10,000,000.00	9,681,083.33	1,472.22	
A 41640	CITIBANK PTD 270491285 04/18/07 04/17/08		48	000	5.3000	10,000,000.00	96,810,833,333.33	SUNGARD	-318,916.67
			19	100	5.2500	5,000,000.00	4,827,933.33	729.17	
			63	000	5.2500	5,000,000.00	96,586,666,666.67	SUNGARD	-172,066.67
			19	100	5.4500	10,000,000.00	9,646,266,666.67	1,513.89	
			48	000	5.4500	10,000,000.00	96,462,666,666.67	SUNGARD	-353,033.33
			19	100	5.3500	10,000,000.00	9,522,850.00	1,486.11	
			48	000	5.3500	10,000,000.00	95,238,500,000.00	SUNGARD	-476,180.00
SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M 3.12% (M)					5.3722	45,000,000.00	43,629,137.50	6,716.78	.00
					5.3722	45,000,000.00	96,979,630,000.00	-2,300,842.50	
GRAND TOTAL					4.9663	392,200,000.00	388,004,964.45	24,300,214.61	1,116,808.00
					5.1268	384,938,044.89	98,774,120,000.00	1,116,808.00	

* MARKET = BOOK LESS WITHHOLDING INTEREST

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 5/31/07
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41562	UNITED STATES TREAS BILL 912795X20	912795X20	100	08/30/07	03/05/07	000	4.870	4.990	97.592	45,000,000.00	43,916,425.00
A 41560	UNITED STATES TREAS BILL 912795X20	912795X20	100	09/06/07	03/15/07	000	4.930	5.051	97.603	50,000,000.00	48,801,736.11
A 41561	UNITED STATES TREAS BILL 912795X20	912795X20	100	09/06/07	03/15/07	000	4.930	5.051	97.603	50,000,000.00	48,801,736.11
A 41561	UNITED STATES TREAS BILL 912795X20	912795X20	100	09/20/07	03/28/07	000	4.845	4.963	97.631	35,000,000.00	34,170,966.67
A 41614	UNITED STATES TREAS BILL 912795X35	912795X35	100	09/27/07	03/29/07	000	4.855	4.977	97.546	25,000,000.00	24,386,381.94
A 41636	UNITED STATES TREAS BILL 912795A50	912795A50	100	10/11/07	04/17/07	000	4.870	4.989	97.606	25,000,000.00	24,401,395.83
SUBTOTAL (Inv Type) 11	TREASURY BILLS			5.84% (C)			4.891	5.011	97.599	230,000,000.00	224,478,641.66

A 40980	T NOTE (98.205)	912828DY3	100	06/30/07	11/14/05	000	3.625	4.506	98.629	25,000,000.00	24,657,226.56
A 41522	T NOTE (98.20)	912828CK9	100	08/15/07	12/29/06	000	2.750	5.032	98.598	50,000,000.00	49,238,028.13
A 41106	T NOTE (99.12)	912828EP1	100	11/30/07	02/06/06	000	4.250	4.611	99.375	50,000,000.00	19,875,000.00
A 41089	T NOTE (99.30)	912828DU0	100	01/31/08	01/31/06	000	4.375	4.416	99.922	25,000,000.00	24,980,583.50
A 41134	T NOTE (99.27)	912828EY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41135	T NOTE (99.27)	912828EY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41137	T NOTE (99.27)	912828EY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41138	T NOTE (99.27)	912828EY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41210	TREASURY NOTES (99.21)	912828EY2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41211	T NOTE (99.21)	912828EY2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41214	T NOTE (99.21)	912828EY2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41215	T NOTE (99.21)	912828EY2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41216	T NOTE (99.21)	912828EY2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41217	T NOTE (99.21)	912828EY2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41618	UNITED STATES TREAS NTS	912828FC9	100	04/30/08	04/03/07	000	4.875	4.879	99.992	30,000,000.00	29,997,656.25
SUBTOTAL (Inv Type) 12	TREASURY NOTES			14.50% (C)			4.404	4.783	99.554	560,000,000.00	557,503,044.44

A 41483	FEDERAL NATL MTG ASSN DI 313588HZ1	313588HZ1	100	07/11/07	11/01/06	000	4.980	5.160	96.514	50,000,000.00	48,257,000.00
A 41459	FNMA DISCOUNT NOTES	313588JF3	100	07/17/07	09/28/06	000	4.900	5.103	96.026	25,000,000.00	24,006,388.89
A 41484	FEDERAL NATL MTG ASSN DI 313588JF3	313588JF3	100	07/24/07	11/01/06	000	4.960	5.148	96.349	50,000,000.00	48,174,444.44
A 41492	FNMA DISCOUNT NOTES	313588JV8	100	07/31/07	09/27/06	000	4.900	5.114	95.821	47,910,694.44	47,910,694.44
A 41493	FNMA DISCOUNT NOTES	313588JV8	100	07/31/07	11/17/06	000	4.990	5.174	96.452	15,000,000.00	14,467,733.33
A 41494	FEDERAL NATL MTG ASSN DI 313588JX4	313588JX4	100	08/01/07	11/17/06	000	4.990	5.174	96.452	15,000,000.00	14,467,733.33
A 41494	FEDERAL NATL MTG ASSN DI 313588JX4	313588JX4	100	08/02/07	11/17/06	000	4.990	5.175	96.424	15,000,000.00	14,465,654.17
A 41494	FEDERAL NATL MTG ASSN DI 313588JY2	313588JY2	100	08/03/07	11/17/06	000	4.990	5.176	96.424	15,000,000.00	14,463,575.00
A 41494	FEDERAL NATL MTG ASSN DI 313588JY2	313588JY2	100	08/12/07	03/20/07	000	5.060	5.188	97.526	25,000,000.00	24,461,492.89
A 41518	FEDERAL NATL MTG ASSN DI 313588RQ3	313588RQ3	100	12/28/07	01/04/07	000	4.910	5.162	95.117	50,000,000.00	47,990,978.84
A 41519	FEDERAL NATL MTG ASSN DI 313588RQ3	313588RQ3	100	01/07/08	04/03/07	000	4.900	5.093	96.203	35,000,000.00	33,870,478.84
A 41568	FEDERAL NATL MTG ASSN DI 313588RQ6	313588RQ6	100	02/01/08	02/14/07	000	4.991	5.247	95.120	45,000,000.00	42,827,832.58
A 41570	FEDERAL NATL MTG ASSN DI 313588RQ6	313588RQ6	100	02/01/08	02/16/07	000	4.965	5.217	95.173	45,000,000.00	42,827,832.58
A 41570	FEDERAL NATL MTG ASSN DI 313588RQ6	313588RQ6	100	02/01/08	02/28/07	000	4.810	5.147	95.390	37,000,000.00	35,294,320.51
A 41570	FEDERAL NATL MTG ASSN DI 313588RQ6	313588RQ6	100	02/01/08	03/12/07	000	4.880	5.106	95.581	37,000,000.00	35,294,320.51
A 41570	FEDERAL NATL MTG ASSN DI 313588RQ6	313588RQ6	100	02/01/08	03/23/07	000	4.850	5.065	95.756	37,000,000.00	35,294,320.51

INSMST NO. DESCRIPTION CUSIP FUND NO. (TICKER) MATURITY PURCHASE SAF/ PURP DATE CUPN RATE TRDNG PRICE BOOK PAR VALDE SHARES PAR VALUE BOOK VALUE

A 41633	FEDL HOME LTN MTG CORP D 3113396G88	100	01/22/08	02/29/07	000	4.900	5.108	95.930	15,000,000.00	147,389,541.67
A 41635	FEDL HOME LTN MTG CORP D 3113396G85	100	02/04/08	03/08/07	000	4.967	5.227	95.019	50,000,000.00	47,509,601.39
A 41606	FEDL HOME LTN MTG CORP D 3113396G85	100	02/04/08	03/03/07	000	4.840	5.056	95.725	25,000,000.00	23,931,466.67
A 41620	FEDL HOME LTN MTG CORP D 3113396G04	100	03/31/08	04/03/07	000	4.823	5.070	95.137	30,000,000.00	28,541,042.50
A 41624	FEDL HOME LTN MTG CORP D 3113396G04	100	03/31/08	04/09/07	000	4.915	5.167	95.126	32,000,000.00	30,440,306.67

SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES 17.73% (C) 4.985 5.170 96.419 707,000,000.00 681,683,593.94

A 41657	B OF A C P 0660PIT19	100	06/01/07	05/22/07	000	5.230	5.238	99.855	27,000,000.00	26,960,775.00
A 41607	BOA CP 0660PITF8	100	06/15/07	03/27/07	000	5.225	5.286	98.839	50,000,000.00	49,419,444.44
A 41608	BOA CP 0660PITF8	100	06/15/07	03/27/07	000	5.225	5.286	98.839	25,000,000.00	24,709,722.22
A 41609	UNION BK CP 90485UTF5	100	06/15/07	05/08/07	000	5.150	5.210	98.856	50,000,000.00	49,427,777.78
A 41652	BANK OF AMERICA C P 0660PITF8	100	06/15/07	05/08/07	000	5.220	5.249	99.449	50,000,000.00	49,724,500.00
A 41574	UNION BANK CP 90485UTF9	100	06/25/07	02/23/07	000	5.210	5.304	98.234	50,000,000.00	49,117,194.44
A 41621	UNION BANK CP 90485UT22	100	07/02/07	04/03/07	000	5.140	5.207	98.715	50,000,000.00	49,357,500.00
A 41566	UNION BANK CP 90485UT04	100	07/10/07	02/09/07	000	5.170	5.285	97.831	33,000,000.00	32,284,385.83
A 41580	UNION BANK CP 90485UT09	100	07/24/07	02/28/07	000	5.110	5.218	97.928	25,000,000.00	24,481,902.78
A 41643	BOA CP 0660PIT02	100	07/30/07	04/25/07	000	5.225	5.294	98.694	50,000,000.00	49,346,875.00
A 41646	UNION BANK C P 90485LWJ3	100	07/30/07	05/01/07	000	5.190	5.258	98.703	50,000,000.00	49,351,250.00
A 41603	UNION BANK CP 90485LWJ3	100	09/18/07	03/20/07	000	5.080	5.214	97.432	40,000,000.00	38,972,711.11
A 41641	BOA CP 0660PITL1	100	09/20/07	04/24/07	000	5.185	5.299	97.854	50,000,000.00	48,926,993.06
A 41642	BOA CP 0660PITW9	100	09/21/07	04/24/07	000	5.185	5.299	97.840	48,919,791.67	48,919,791.67
A 41604	BOA CP 0660PITR8	100	09/25/07	03/22/07	000	5.130	5.270	97.335	50,000,000.00	48,667,625.00
A 41648	BANK OF AMERICA C P 0660PIX22	100	10/02/07	05/03/07	000	5.180	5.296	97.813	40,000,000.00	39,125,155.56
A 41625	BOA CP 0660PIX97	100	10/09/07	04/09/07	000	5.165	5.304	97.374	50,000,000.00	48,687,229.17

SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 18.92% (C) 5.178 5.267 98.308 740,000,000.00 727,480,833.06

A 41575	BOA NEGOTIABLE C D 06050G6C5	100	08/23/07	02/23/07	000	5.315	5.315	100.000	50,000,000.00	50,000,000.00
A 41584	BOA NEGOTIABLE C D 06050G6D4	100	09/04/07	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00
A 41583	BOA NEGOTIABLE C D 06050G6D3	100	09/04/07	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00
A 41586	BOA NEGOTIABLE C D 06050G6D2	100	09/07/07	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00
A 41597	BOA NEGOTIABLE C D 06050G6G3	100	09/18/07	03/16/07	000	5.250	5.250	100.000	30,000,000.00	30,000,000.00
A 41592	BOA NEGOTIABLE C D 06050G6G2	100	10/02/07	04/02/07	000	5.260	5.260	100.000	50,000,000.00	50,000,000.00
A 41617	BOA NEGOTIABLE C D 06050G6H4	100	10/16/07	04/17/07	000	5.295	5.295	100.000	50,000,000.00	50,000,000.00
A 41626	BOA NEGOTIABLE C D 06050G6G4	100	12/28/07	04/09/07	000	5.285	5.285	100.000	50,000,000.00	50,000,000.00

SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S 9.88% (C) 5.266 5.266 100.000 380,000,000.00 380,000,000.00

A 41600	UNION BANK CP 90485UTF8	100	06/15/07	03/27/07	000	5.225	5.286	98.839	25,000,000.00	24,709,722.22
A 41608	BOA CP 0660PITF8	100	06/15/07	03/27/07	000	5.225	5.286	98.839	25,000,000.00	24,709,722.22
A 41609	UNION BK CP 90485UTF5	100	06/15/07	05/08/07	000	5.150	5.210	98.856	50,000,000.00	49,427,777.78
A 41652	BANK OF AMERICA C P 0660PITF8	100	06/15/07	05/08/07	000	5.220	5.249	99.449	50,000,000.00	49,724,500.00
A 41574	UNION BANK CP 90485UTF9	100	06/25/07	02/23/07	000	5.210	5.304	98.234	50,000,000.00	49,117,194.44
A 41621	UNION BANK CP 90485UT22	100	07/02/07	04/03/07	000	5.140	5.207	98.715	50,000,000.00	49,357,500.00
A 41566	UNION BANK CP 90485UT04	100	07/10/07	02/09/07	000	5.170	5.285	97.831	33,000,000.00	32,284,385.83
A 41580	UNION BANK CP 90485UT09	100	07/24/07	02/28/07	000	5.110	5.218	97.928	25,000,000.00	24,481,902.78
A 41643	BOA CP 0660PIT02	100	07/30/07	04/25/07	000	5.225	5.294	98.694	50,000,000.00	49,346,875.00
A 41646	UNION BANK C P 90485LWJ3	100	07/30/07	05/01/07	000	5.190	5.258	98.703	50,000,000.00	49,351,250.00
A 41603	UNION BANK CP 90485LWJ3	100	09/18/07	03/20/07	000	5.080	5.214	97.432	40,000,000.00	38,972,711.11
A 41641	BOA CP 0660PITL1	100	09/20/07	04/24/07	000	5.185	5.299	97.854	50,000,000.00	48,926,993.06
A 41642	BOA CP 0660PITW9	100	09/21/07	04/24/07	000	5.185	5.299	97.840	48,919,791.67	48,919,791.67
A 41604	BOA CP 0660PITR8	100	09/25/07	03/22/07	000	5.130	5.270	97.335	50,000,000.00	48,667,625.00
A 41648	BANK OF AMERICA C P 0660PIX22	100	10/02/07	05/03/07	000	5.180	5.296	97.813	40,000,000.00	39,125,155.56
A 41625	BOA CP 0660PIX97	100	10/09/07	04/09/07	000	5.165	5.304	97.374	50,000,000.00	48,687,229.17

SUBTOTAL (Inv Type) 1010 06/01/07 TIME DEPOSIT 9.88% (C) 5.266 5.266 100.000 380,000,000.00 380,000,000.00

A 41600	UNION BANK CP 90485UTF8	100	06/15/07	03/27/07	000	5.225	5.286	98.839	25,000,000.00	24,709,722.22
A 41608	BOA CP 0660PITF8	100	06/15/07	03/27/07	000	5.225	5.286	98.839	25,000,000.00	24,709,722.22
A 41609	UNION BK CP 90485UTF5	100	06/15/07	05/08/07	000	5.150	5.210	98.856	50,000,000.00	49,427,777.78
A 41652	BANK OF AMERICA C P 0660PITF8	100	06/15/07	05/08/07	000	5.220	5.249	99.449	50,000,000.00	49,724,500.00
A 41574	UNION BANK CP 90485UTF9	100	06/25/07	02/23/07	000	5.210	5.304	98.234	50,000,000.00	49,117,194.44
A 41621	UNION BANK CP 90485UT22	100	07/02/07	04/03/07	000	5.140	5.207	98.715	50,000,000.00	49,357,500.00
A 41566	UNION BANK CP 90485UT04	100	07/10/07	02/09/07	000	5.170	5.285	97.831	33,000,000.00	32,284,385.83
A 41580	UNION BANK CP 90485UT09	100	07/24/07	02/28/07	000	5.110	5.218	97.928	25,000,000.00	24,481,902.78
A 41643	BOA CP 0660PIT02	100	07/30/07	04/25/07	000	5.225	5.294	98.694	50,000,000.00	49,346,875.00
A 41646	UNION BANK C P 90485LWJ3	100	07/30/07	05/01/07	000	5.190	5.258	98.703	50,000,000.00	49,351,250.00
A 41603	UNION BANK CP 90485LWJ3	100	09/18/07	03/20/07	000	5.080	5.214	97.432	40,000,000.00	38,972,711.11
A 41641	BOA CP 0660PITL1	100	09/20/07	04/24/07	000	5.185	5.299	97.854	50,000,000.00	48,926,993.06
A 41642	BOA CP 0660PITW9	100	09/21/07	04/24/07	000	5.185	5.299	97.840	48,919,791.67	48,919,791.67
A 41604	BOA CP 0660PITR8	100	09/25/07	03/22/07	000	5.130	5.270	97.335	50,000,000.00	48,667,625.00
A 41648	BANK OF AMERICA C P 0660PIX22	100	10/02/07	05/03/07	000	5.180	5.296	97.813	40,000,000.00	39,125,155.56
A 41625	BOA CP 0660PIX97	100	10/09/07	04/09/07	000	5.165	5.304	97.374	50,000,000.00	48,687,229.17

SUBTOTAL (Inv Type) 1010 06/01/07 TIME DEPOSIT 9.88% (C) 5.266 5.266 100.000 380,000,000.00 380,000,000.00

CITY/COUNTY OF SAN FRANCISCO

MR. DANIEL DALY 415-554-4487

INVESTMENT INVENTORY

INVESTMENTS OUTSTANDING AS OF 5/31/07

MAJOR SORT KEY IS ICC#

SETTLEMENT DATE BASIS

INVSMT	NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A	41330	CITI BANK TIME DEPOSIT		100	06/06/07	06/07/06	000	5.400	5.400	100.000	5,000,000.00	5,000,000.00
A	41419	CITIBANK PTD 270490713		100	08/09/07	08/09/06	000	5.500	5.500	100.000	5,000,000.00	5,000,000.00
A	41528	CITIBANK PTD 270491061		100	01/02/08	01/02/07	000	5.300	5.300	100.000	10,000,000.00	10,000,000.00
A	41554	FIRST NATL BK PUBLIC TIM		100	01/19/08	01/19/07	000	5.250	5.250	100.000	5,000,000.00	5,000,000.00
A	41558	CITIBANK PTD 270491111		100	01/25/08	01/25/07	000	5.450	5.450	100.000	10,000,000.00	10,000,000.00
A	41640	CITIBANK PTD 270491295		100	04/17/08	04/18/07	000	5.350	5.350	100.000	10,000,000.00	10,000,000.00
SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY 1.17%(C)												45,000,000.00
REPORT TOTALS												=====
ASSETS							FIXED	4.966	5.127	97.866	3,928,200,000.00	3,844,384,044.89

MR. DANIEL DALY 415-554-4487

INVESTMENT INVENTORY

INVESTMENTS OUTSTANDING AS OF 5/31/07

MAJOR SORT KEY IS BANK
SETTLEMENT DATE BASIS

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ RATE	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41369	MISSION BANK CD		100	07/16/07	07/16/06	000	5.630	5.630	100.000	100,000.00	100,000.00
A 41398	MISSION AREA CR UNION		100	11/02/07	11/02/06	000	4.500	4.500	100.000	100,000.00	100,000.00
SUBTOTAL (Bank) 19	BANK OF NEW YORK						5.065	5.065	100.000	200,000.00	200,000.00
				REPORT TOTALS	FIXED		5.065	5.065	100.000	200,000.00	200,000.00
				ASSETS							

* ACTIVE TRANSACTIONS *

CITY / COUNTRY OF SAN FRANCISCO
M.R. DANIEL DALY 4 15 - 554 - 4 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME

PAGE: 1
RUN: 06/04/07 13:20:15

05/01/07 TO 05/31/07
SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TAX TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
41106	T NOTE (99.12)	19	11/30/07	05/31/07	INTR	4.250			-425,000.00	425,000.00
tom		05/31/07	05/31/07	05/31/07		4.611				
41436	FMC DISCOUNT NOTES	19	40 05/07/07	05/07/07	MAT	5.050	-50,000,000.00	-48,309,652.78	-1,690,347.22	50,000,000.00
tom		05/31/07	05/07/07	05/07/07		5.227				
41486	UNION BANK CP	19	46 05/01/07	05/01/07	MAT	5.286	-50,000,000.00	-48,712,500.00	-1,287,500.00	50,000,000.00
tom		05/31/07	05/01/07	05/01/07		5.194				
41505	FEDERAL NATL MTG ASSN	19	89 05/02/07	05/02/07	MAT	5.080	-50,000,000.00	-48,899,333.33	-1,100,666.67	50,000,000.00
tom		05/31/07	05/02/07	05/02/07		5.194				
41511	UNION BANK CP	19	46 05/01/07	05/01/07	MAT	5.140	-30,000,000.00	-29,378,916.67	-621,083.33	30,000,000.00
tom		05/31/07	05/01/07	05/01/07		5.249				
41513	BOA CP	19	40 05/11/07	05/11/07	MAT	5.155	-50,000,000.00	-48,890,243.06	-1,109,756.94	50,000,000.00
tom		05/31/07	05/11/07	05/11/07		5.272				
41539	FEDL HOME LLN MTG CORP	19	43 05/14/07	05/14/07	MAT	5.090	-25,000,000.00	-24,540,486.11	-459,513.89	25,000,000.00
tom		05/31/07	05/14/07	05/14/07		5.185				
41555	UNION BANK CP	19	46 05/15/07	05/15/07	MAT	5.210	-30,000,000.00	-29,513,733.33	-486,266.67	30,000,000.00
tom		05/31/07	05/15/07	05/15/07		5.296				
41593	JP MORGAN CP	19	76 05/14/07	05/14/07	MAT	5.230	-50,000,000.00	-49,549,638.89	-450,361.11	50,000,000.00
tom		05/31/07	05/14/07	05/14/07		5.278				
41602	FEDL HOME LOAN BK CONS	19	45 05/16/07	05/16/07	MAT	5.150	-40,000,000.00	-39,673,833.33	-326,166.67	40,000,000.00
tom		05/31/07	05/16/07	05/16/07		5.192				
41628	UNITED STATES TREAS BI	19	40 07/05/07	05/15/07	SALE	4.895	-50,000,000.00	-49,415,319.44	-237,951.39	-19,833.34
tom		05/18/07	05/15/07	05/15/07		4.953		584,680.56		49,673,104.17
41629	FEDL HOME LOAN BK CONS	19	40 05/02/07	05/02/07	MAT	5.125	-50,000,000.00	-49,843,402.78	-156,597.22	50,000,000.00
tom		05/31/07	05/02/07	05/02/07		5.141				
41630	FEDL HOME LOAN BK CONS	19	40 05/04/07	05/04/07	MAT	5.125	-50,000,000.00	-49,836,284.72	-163,715.28	50,000,000.00
tom		05/31/07	05/04/07	05/04/07		5.142				
41631	FEDL HOME LOAN BK CONS	19	40 05/04/07	05/04/07	MAT	5.125	-50,000,000.00	-49,836,284.72	-163,715.28	50,000,000.00
tom		05/31/07	05/04/07	05/04/07		5.142				
41632	FEDL HOME LOAN BK CONS	19	40 05/04/07	05/04/07	MAT	5.125	-50,000,000.00	-49,836,284.72	-163,715.28	50,000,000.00
tom		05/31/07	05/04/07	05/04/07		5.142				
41634	UNITED STATES TREAS BI	19	40 07/05/07	05/29/07	SALE	4.880	-25,000,000.00	-24,711,944.44	-162,666.67	50,000,000.00
tom		05/29/07	05/29/07	05/29/07		4.937		288,055.56		-3,083.33
11645	FREDDIE MAC	19	40 11/30/07	05/01/07	PURC	5.000	50,000,000.00	48,527,777.78	-1,472,222.22	24,877,694.44
tom		05/09/07	05/02/07	05/02/07		5.152				-48,527,777.78
41646	UNION BANK C P	19	46 07/30/07	05/01/07	PURC	5.190	50,000,000.00	49,351,250.00	-648,750.00	-49,351,250.00
tom		05/09/07	05/01/07	05/01/07		5.258				-39,125,155.54
41648	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41649	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41650	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41651	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41652	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41653	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41654	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41655	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41656	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41657	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41658	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41659	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41660	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41661	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41662	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41663	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41664	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41665	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41666	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41667	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41668	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41669	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41670	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41671	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41672	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41673	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41674	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41675	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41676	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41677	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41678	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.54	-874,844.44	-39,125,155.54
tom		05/02/07	05/02/07	05/02/07		5.296				
41679	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,			

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-4487

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* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

05/01/07 TO 05/31/07

SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TYN COUPON TIF YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
41652	BANK OF AMERICA C P	19	40	06/15/07	05/07/07	PURC 5.220	50,000,000.00	49,724,500.00	-49,724,500.00
tom				05/09/07	05/08/07	PURC 5.249	-275,500.00		
41654	F H L B	19	40	11/09/07	05/11/07	PURC 5.030	50,000,000.00	48,749,486.11	-48,749,486.11
tom				05/11/07	05/14/07	PURC 5.159	-1,250,513.89		
41655	F H L B	19	41	07/13/07	05/14/07	PURC 5.120	50,000,000.00	49,580,444.44	-49,580,444.44
tom				05/14/07	05/15/07	PURC 5.163	-419,555.56		
41656	F H L B	19	40	06/13/07	05/18/07	PURC 5.125	25,000,000.00	24,907,465.28	-24,907,465.28
tom				05/18/07	05/18/07	PURC 5.144	-92,534.72		
41657	B OF A C P	19	40	06/01/07	05/22/07	PURC 5.230	27,000,000.00	26,960,775.00	-26,960,775.00
tom				05/23/07	05/22/07	PURC 5.238	-39,225.00		
41659	F H L B	19	40	11/09/07	05/11/07	PURC 5.030	40,000,000.00	38,999,588.89	-38,999,588.89
tom				06/04/07	05/14/07	PURC 5.159	-1,000,411.11		

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

05/01/07 TO 05/31/07

REPORT GRAND TOTALS

ASSETS

TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC	5.180	507,000,000.00		499,450,019.44	-7,549,980.56				-499,450,019.44
(12)									
SALE	4.948	-75,000,000.00		-74,127,263.88	872,736.12		-400,618.06	-22,916.67	74,550,798.61
(2)									
INTR	4.611						-425,000.00		
(1)									
MAT	5.208	-575000000.00		-566820594.44			-8,179,405.56		566,820,594.44
(13)									

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CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME

* ACTIVE TRANSACTIONS *

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05/01/07 TO 05/31/07
SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41330	CITI BANK TIME DEPOSIT	19	06/06/07	05/31/07	INTR	5.400		-23,250.00	23,250.00
tom		05/31/07	05/31/07	05/31/07	INTR	5.400		-23,680.56	23,680.56
41419	CITIBANK FTD 270490733	19	08/09/07	05/31/07	INTR	5.500		-45,638.89	45,638.89
tom		05/31/07	05/31/07	05/31/07	INTR	5.300		-22,604.17	22,604.17
41528	CITIBANK FTD 270491061	19	01/02/08	05/31/07	INTR	5.300		-46,930.56	46,930.56
tom		05/31/07	05/31/07	05/31/07	INTR	5.250		-46,069.44	46,069.44
41554	FIRST NATL BK PUBLIC T	19	01/19/08	05/31/07	INTR	5.250			
tom		05/31/07	05/31/07	05/31/07	INTR	5.450			
41558	CITIBANK FTD 270491111	19	01/25/08	05/31/07	INTR	5.450			
tom		05/31/07	05/31/07	05/31/07	INTR	5.350			
41640	CITIBANK FTD 270491285	19	04/17/08	05/31/07	INTR	5.350			
tom		05/31/07	05/31/07	05/31/07	INTR	5.350			

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

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DETAIL TRANSACTION REPORT - FIXED INCOME

05/01/07 TO 05/31/07

REPORT GRAND TOTALS

ASSETS

TYPE/ WEIGHTED TXN#	PAR YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT

INTR 5.372
(6)

-208,173.62

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 4 15 - 554 - 4 4 8

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

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05/01/07 TO 05/31/07

SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TXN TYPE	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT / (ACCRET)	(GAIN) / LOSS SETTLEMENT
41106 T	NOTE (99.12)	19	11/30/07	05/31/07	INTR	4.250				
com		19	05/31/07	05/31/07	INTR	4.611			-425,000.00	425,000.00
41330 CITY	BANK TIME DEPOSIT	19	06/06/07	05/31/07	INTR	5.400			-23,250.00	23,250.00
com		19	05/31/07	05/31/07	INTR	5.400			-23,680.56	23,680.56
41419 CITIBANK	PTD 270490733	19	08/09/07	05/31/07	INTR	5.500			-1,690,347.22	50,000,000.00
com		19	05/31/07	05/31/07	INTR	5.500			-1,287,500.00	50,000,000.00
41436 FMC	DISCOUNT NOTES	19	40	05/07/07	05/07/07	MAT	5.050	-50,000,000.00	-48,309,652.78	50,000,000.00
com		19	46	05/31/07	05/07/07	MAT	5.227	-50,000,000.00	-48,712,500.00	50,000,000.00
41486 UNION	BANK CP	19	46	05/31/07	05/01/07	MAT	5.150	-50,000,000.00	-48,899,333.33	50,000,000.00
com		19	89	05/02/07	05/02/07	MAT	5.286	-50,000,000.00	-49,378,916.67	50,000,000.00
41505 FEDERAL	NATL MTG ASSN	19	89	05/02/07	05/02/07	MAT	5.134	-30,000,000.00	-29,378,916.67	30,000,000.00
com		19	46	05/01/07	05/01/07	MAT	5.249	-50,000,000.00	-48,890,243.06	50,000,000.00
41511 UNION	BANK CP	19	46	05/01/07	05/01/07	MAT	5.155	-50,000,000.00	-45,638.89	45,638.89
com		19	40	05/11/07	05/11/07	MAT	5.272	-50,000,000.00	-459,513.89	25,000,000.00
41513 BOA	CP	19	05/31/07	05/31/07	INTR	5.300			-22,604.17	22,604.17
41528 CITIBANK	PTD 270491061	19	01/02/08	05/31/07	INTR	5.300			-486,266.67	30,000,000.00
com		19	05/31/07	05/31/07	INTR	5.090	-25,000,000.00	-24,540,486.11	-46,930.56	46,930.56
41539 FEDL	HOME LLN MTG CORP	19	43	05/14/07	05/14/07	MAT	5.185	-50,000,000.00	-450,361.11	50,000,000.00
com		19	05/31/07	05/14/07	INTR	5.250			-326,166.67	40,000,000.00
41554 FIRST	NATL BK PUBLIC T	19	01/19/08	05/31/07	INTR	5.250			-237,951.39	40,000,000.00
com		19	05/31/07	05/31/07	INTR	5.210	-30,000,000.00	-29,513,733.33	-156,597.22	50,000,000.00
41555 UNION	BANK CP	19	46	05/15/07	05/15/07	MAT	5.296	-50,000,000.00	-163,715.24	50,000,000.00
com		19	05/31/07	05/15/07	INTR	5.450			-163,715.24	50,000,000.00
41558 CITIBANK	PTD 270491111	19	01/25/08	05/31/07	INTR	5.450			-163,715.24	50,000,000.00
com		19	76	05/14/07	05/14/07	MAT	5.230	-50,000,000.00	-49,549,638.89	50,000,000.00
41593 JP	MORGAN CP	19	05/31/07	05/31/07	INTR	5.278			-326,166.67	40,000,000.00
41602 FEDL	HOME LOAN BK CONS	19	45	05/16/07	05/16/07	MAT	5.150	-40,000,000.00	-39,673,833.33	40,000,000.00
com		19	40	07/05/07	05/15/07	SALE	5.192	-50,000,000.00	-49,415,319.44	40,000,000.00
41628 UNITED	STATES TREAS BI	19	40	05/18/07	05/15/07	SALE	4.895	-50,000,000.00	-49,843,402.78	50,000,000.00
com		19	40	05/02/07	05/02/07	MAT	5.125	-50,000,000.00	-49,843,402.78	50,000,000.00
41629 FEDL	HOME LOAN BK CONS	19	40	05/31/07	05/02/07	MAT	5.141	-50,000,000.00	-49,836,284.72	50,000,000.00
com		19	40	05/04/07	05/04/07	MAT	5.125	-50,000,000.00	-49,836,284.72	50,000,000.00
41630 FEDL	HOME LOAN BK CONS	19	40	05/31/07	05/04/07	MAT	5.142	-50,000,000.00	-49,836,284.72	50,000,000.00
com		19	40	05/04/07	05/04/07	MAT	5.125	-50,000,000.00	-49,836,284.72	50,000,000.00
41631 FEDL	HOME LOAN BK CONS	19	40	05/31/07	05/04/07	MAT	5.142	-50,000,000.00	-49,836,284.72	50,000,000.00
com		19	40	05/04/07	05/04/07	MAT	5.125	-50,000,000.00	-49,836,284.72	50,000,000.00
41632 FEDL	HOME LOAN BK CONS	19	40	05/11/07	05/04/07	MAT	5.142	-50,000,000.00	-49,836,284.72	50,000,000.00
com		19	40	05/04/07	05/04/07	MAT	5.125	-50,000,000.00	-49,836,284.72	50,000,000.00
41633 FEDL	HOME LOAN BK CONS	19	40	05/11/07	05/04/07	MAT	5.142	-50,000,000.00	-49,836,284.72	50,000,000.00
com		19	40	05/04/07	05/04/07	MAT	5.125	-50,000,000.00	-49,836,284.72	50,000,000.00
41634 FEDL	HOME LOAN BK CONS	19	40	05/11/07	05/04/07	MAT	5.142	-50,000,000.00	-49,836,284.72	50,000,000.00
com		19	40	05/04/07	05/04/07	MAT	5.125	-50,000,000.00	-49,836,284.72	50,000,000.00
41640 CITIBANK	PTD 270491295	19	01/02/08	05/31/07	INTR	5.300			-425,000.00	425,000.00

* ACTIVE TRANSACTIONS *

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CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 4 15 - 5 5 4 - 4 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME
05/01/07 TO 05/31/07
SETTLEMENT DATE BASIS
FOOLED FUNDS
FUND: 100

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TYN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41645	FREDDIE MAC	19	40 11/30/07	05/01/07	PURC	5.000	50,000,000.00	48,527,777.78		-48,527,777.78
tom			05/09/07	05/02/07		5.152		-1,872,222.22		
41646	UNION BANK C P	19	46 07/30/07	05/01/07	PURC	5.190	50,000,000.00	49,351,250.00		-49,351,250.00
tom			05/09/07	05/01/07		5.258		-648,750.00		
41648	BANK OF AMERICA C P	19	40 10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.56		-39,125,155.56
tom			05/09/07	05/03/07		5.296		-874,844.44		
41649	F H L B	19	40 07/26/07	05/01/07	PURC	5.050	50,000,000.00	49,417,847.22		-49,417,847.22
tom			05/09/07	05/04/07		5.109		-582,152.78		
41650	F H L B	19	40 07/27/07	05/01/07	PURC	5.050	50,000,000.00	49,410,833.33		-49,410,833.33
tom			05/09/07	05/04/07		5.110		-589,166.67		
41651	F H L B	19	40 07/30/07	05/01/07	PURC	5.050	25,000,000.00	24,694,895.83		-24,694,895.83
tom			05/09/07	05/04/07		5.112		-305,104.17		
41652	BANK OF AMERICA C P	19	40 06/15/07	05/07/07	PURC	5.220	50,000,000.00	49,724,500.00		-49,724,500.00
tom			05/09/07	05/08/07		5.249		-275,500.00		
41654	F H L B	19	40 11/09/07	05/11/07	PURC	5.030	50,000,000.00	48,749,486.11		-48,749,486.11
tom			05/11/07	05/14/07		5.159		-1,250,513.89		
41655	F H L B	19	41 07/13/07	05/14/07	PURC	5.163	50,000,000.00	49,580,444.44		-49,580,444.44
tom			05/14/07	05/15/07		5.125		-419,555.56		
41656	F H L B	19	40 06/13/07	05/18/07	PURC	5.125	25,000,000.00	24,907,465.28		-24,907,465.28
tom			05/18/07	05/18/07		5.144		-92,534.72		
41657	BOF A C P	19	40 06/01/07	05/22/07	PURC	5.230	27,000,000.00	26,960,775.00		-26,960,775.00
tom			05/23/07	05/22/07		5.238		-39,225.00		
41659	F H L B	19	40 11/09/07	05/11/07	PURC	5.030	40,000,000.00	38,999,588.89		-38,999,588.89
tom			06/04/07	05/14/07		5.159		-1,000,411.11		

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DAILY 415-544-487

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

05/01/07 TO 05/31/07

REPORT GRAND TOTALS

ASSETS

TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC	5.180	507,000,000.00		499,450,019.44	-7,549,980.56				
(12)									-499,450,019.44
SALE	4.948	-75,000,000.00		-74,127,263.88	872,736.12		-400,618.06	-22,916.67	74,550,798.61
(2)									
INTR	5.138						-633,173.62		
(7)									
MAT	5.208	-575000000.00		-566820594.44			-8,179,405.56		566,820,594.44
(13)									

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GAVIN NEWSOM

MAYOR

José Cisneros

TREASURER

Daniel R. O'Connell

CHIEF INVESTMENT OFFICER

July 9, 2007

The Honorable Gavin Newsom
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2006 to June 30, 2007:

	Pooled	All
Interest Received	\$158,193,523	\$158,193,523
Total Net Earnings	\$187,974,962	\$187,974,962
Earned Income Yield	5.188%	5.188%
Average Age of Portfolio	126 Days	126 Days

Total cost of the securities on hand June 30, 2007 was \$3,575,558,535 with a market value of \$3,613,175,893 plus fixed assets accrued interests of \$12,449,059. The earned income yield for the month of June 2007 is 5.232%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of June 30, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros
Treasurer

DOCUMENTS DEPT.

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cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division -YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx

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CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

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PORTFOLIO STATISTICS
7/01/06 THROUGH 6/30/07

ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	156,919,354.82	.00	1,274,168.60	N/A	158,193,523.42
TOTAL NET EARNINGS THIS PERIOD:	186,694,082.49	.00	1,280,879.24	N/A	187,974,961.73
AVERAGE DAILY PORTFOLIO BALANCE:	3,599,621,069.56	.00	23,473,972.60	N/A	3,623,095,042.16
EARNED INCOME YIELD THIS PERIOD:	5.186	.000	5.457	N/A	5.188
END OF PERIOD PORTFOLIO BALANCE:	3,525,358,534.99	.00	50,200,000.00	N/A	3,575,558,534.99
CURRENT AMORTIZED BOOK VALUE:	3,526,894,427.76	.00	50,200,000.00	N/A	3,577,094,427.76
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.188	.000	5.438	N/A	5.191
WEIGHTED AVERAGE DAYS TO MATURITY:	126.16	.00	229.66	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	126.16	.00	229.66	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.188

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415 - 554 - 4487
PORTFOLIO STATISTICS
6/01/07 THROUGH 6/30/07

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ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	9,924,407.79	.00	220,199.54	N/A	10,144,607.33
TOTAL NET EARNINGS THIS PERIOD:	15,488,188.45	.00	219,219.18	N/A	15,707,407.63
AVERAGE DAILY PORTFOLIO BALANCE:	3,603,402,080.36	.00	49,033,333.33	N/A	3,652,435,413.70
EARNED INCOME YIELD THIS PERIOD:	5.229	.000	5.439	N/A	5.232
END OF PERIOD PORTFOLIO BALANCE:	3,525,358,534.99	.00	50,200,000.00	N/A	3,575,558,534.99
CURRENT AMORTIZED BOOK VALUE:	3,526,894,427.76	.00	50,200,000.00	N/A	3,577,094,427.76
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.186	.000	5.438	N/A	5.190
WEIGHTED AVERAGE DAYS TO MATURITY:	126.16	.00	229.66	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	126.16	.00	229.66	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.232

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
7/01/06 THROUGH 6/30/07

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FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	156,919,354.82	.00	1,274,168.60	N/A	158,193,523.42
TOTAL NET EARNINGS THIS PERIOD:	186,694,082.49	.00	1,280,879.24	N/A	187,974,961.73
AVERAGE DAILY PORTFOLIO BALANCE:	3,599,621,069.56	.00	23,473,972.60	N/A	3,623,095,042.16
EARNED INCOME YIELD THIS PERIOD:	5.186	.000	5.457	N/A	5.188
END OF PERIOD PORTFOLIO BALANCE:	3,525,358,534.99	.00	50,200,000.00	N/A	3,575,558,534.99
CURRENT AMORTIZED BOOK VALUE:	3,526,894,427.76	.00	50,200,000.00	N/A	3,577,094,427.76
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.188	.000	5.438	N/A	5.191
WEIGHTED AVERAGE DAYS TO MATURITY:	126.16	.00	229.66	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	126.16	.00	229.66	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.188



CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DALY 415-554-4487
 INVESTMENT INVENTORY
 INVESTMENTS OUTSTANDING AS OF 6/30/07
 MAJOR SORT KEY IS ICC#
 SETTLEMENT DATE BASIS

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(SIRPT)

SUMMARY DESCRIPTION

		CURN	TRDNG	BOOK	PAR VALUE	BOOK VALUE
		RATE	YIELD	PRICE	SHARES	
(Inv Type) 11 TREASURY BILLS	.68%(C)	4.855	4.977	97.546	25,000,000.00	24,386,381.94
(Inv Type) 12 TREASURY NOTES	17.13%(C)	4.405	4.828	99.569	615,000,000.00	612,348,269.54
(Inv Type) 41 FIMA DISCOUNT NOTES	19.36%(C)	4.924	5.135	95.900	722,000,000.00	692,397,213.61
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	15.25%(C)	5.076	5.158	98.418	554,000,000.00	545,236,609.84
(Inv Type) 44 FMC DISCOUNT NOTES	18.99%(C)	4.997	5.173	96.578	703,000,000.00	678,945,204.77
(Inv Type) 81 COMMERCIAL PAPER DISC	16.56%(C)	4.696	5.270	98.183	603,000,000.00	592,044,855.29
(Inv Type) 91 NEGOTIABLE C.D.'S	10.63%(C)	5.266	5.266	100.000	380,000,000.00	380,000,000.00
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.01%(C)	5.065	5.065	100.000	200,000.00	200,000.00
(Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY	1.40%(C)	5.365	5.365	100.000	50,000,000.00	50,000,000.00
REPORT TOTALS						
ASSETS		4.877	5.132	97.901	3,652,200,000.00	3,575,558,534.99
FIXED						

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4887

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(RPTMT)

INVESTMENTS OUTSTANDING AS OF 06/30/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK SAFE	FUND CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
SUBTOTAL (Inv Type) 41 FNA DISCOUNT NOTES 19.57%(M)					4.9245 5.1346	722,000,000.00 692,397,213.61	15,167,619.73	20,152.77 -349,486.11
A 41616	FEDL HOME LOAN BK CONS DISC 04/02/07 07/06/07	313384HU6	19	100	5.0800	25,000,000.00	317,500.00	
						24,664,861.11	SUNGARD	-473.61
A 41637	FEDL HOME LOAN BK CONS DISC 04/17/07 07/06/07	313384HU6	19	100	5.1250	44,000,000.00	469,791.67	
						43,968,650.00	SUNGARD	-30.56
A 41639	FEDL HOME LOAN BK CONS DISC 04/18/07 07/13/07	313384JB6	19	100	5.1840	43,988,888.89	431,502.23	
						40,929,890.00	SUNGARD	-136.67
A 41655	F H L B 05/15/07 07/13/07	313384JB6	19	100	5.1834	40,498,524.44	334,222.23	
						49,914,500.00	SUNGARD	-166.67
A 41644	FEDL HOME LOAN BK CONS DISC 04/26/07 07/18/07	313384JG5	19	100	5.1633	49,580,444.44	282,945.00	
						26,934,592.50	SUNGARD	-255.00
A 41649	F H L B 05/04/07 07/26/07	313384JQ3	19	100	5.1709	27,000,000.00	406,805.56	
						49,821,875.00	SUNGARD	-2,777.78
A 41650	F H L B 05/04/07 07/27/07	313384JRL	19	100	5.1302	49,410,833.33	406,805.56	
						24,896,687.50	SUNGARD	-2,888.89
A 41651	F H L B 05/04/07 07/30/07	313384JU4	19	100	5.1324	24,694,895.83	203,402.78	
						24,864,625.00	SUNGARD	-1,611.11
A 41564	FEDL HOME LOAN BK CONS DISC 02/08/07 08/08/07	313384KD0	19	100	5.0750	25,000,000.00	503,975.70	
						27,848,380.00	SUNGARD	-1,451.39
A 41572	FEDL HOME LOAN BK CONS DISC 02/20/07 08/08/07	313384KD0	19	100	5.0600	28,000,000.00	515,557.78	
						49,458,000,000.00	SUNGARD	-2,068.89
A 41671	F H L B 06/25/07 08/24/07	313384KV0	19	100	5.1831	27,334,891.11	42,833.33	
						49,635,250.00	SUNGARD	750.00
A 41610	FEDL HOME LOAN BK CONS DISC 03/26/07 09/21/07	313384LZ0	19	100	5.0200	30,000,000.00	405,783.34	
						18,746,487.32	SUNGARD	-7,516.67
A 41623	FEDL HOME LOAN BK CONS DISC 04/05/07 10/03/07	313384MM8	19	100	5.1605	19,539,495.28	230,960.83	
						49,072,083.33	SUNGARD	-3,968.89
A 41654	F H L B 05/14/07 11/09/07	313384PAL	19	100	5.1590	48,749,486.11	268,266.67	
						39,144,666.67	SUNGARD	-12,736.11
A 41659	F H L B 05/14/07 11/09/07	313384PAL	19	100	5.0300	40,000,000.00	268,266.67	
						96,144,666.67	SUNGARD	10,149.84
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC 15.23%(M)					5.0761 5.1575	554,000,000.00 545,236,609.84	550,337,074.72	750.00

A 41450	FEDL HOME LTN MTG CORP DISC 11/10/06 07/02/07	313396HQ9	19	100	5.0200	50,000,000.00	49,992,875.00	
						49,985,000,000.00	SUNGARD	
A 41547	FEDL HOME LTN MTG CORP DISC 01/01/07 07/02/07	313396HQ9	19	100	5.0660	42,000,000.00	41,994,015.00	
						40,942,050.33	SUNGARD	
A 41683	FEDL HOME LTN MTG CORP DISC 01/01/07 07/02/07	313396H24	19	100	5.0660	42,000,000.00	41,994,015.00	
						40,942,050.33	SUNGARD	
A 41684	FEDL HOME LTN MTG CORP DISC 01/01/07 07/02/07	313396H27	19	100	5.0660	42,000,000.00	41,994,015.00	
						40,942,050.33	SUNGARD	

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

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(REPMKT)
INVESTMENTS OUTSTANDING AS OF 06/30/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SKARE	BOOK	MARKET VALUE MARKET PRICE	CURR ACOR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41485	FEDL HOME LLN MTG CORP DISC	313396JMG	19	100	4.9600	50,000,000.00	49,843,250.00	1,667,111.11	SUNGARD	-5,194.44	
A 41486	FEDL HOME LLN MTG CORP DISC	313396JMG	40	000	5.1472	48,181,333.33	99,685,000,000	943,550.00	SUNGARD	-2,200.00	
A 41496	FEDL HOME LLN MTG CORP DISC	313396JMG	19	100	5.0100	30,000,000.00	29,995,950.00	SUNGARD			
A 41538	FEDL HOME LLN MTG CORP DISC	313396KSI	19	100	4.9900	28,964,600.00	99,685,000,000	1,233,638.89	SUNGARD	-9,916.67	
A 41520	FEDL HOME LLN MTG CORP DISC	313396LMI	19	100	4.9700	25,000,000.00	24,718,562.50	666,118.06	SUNGARD	-8,777.78	
A 41578	FEDL HOME LLN MTG CORP DISC	313396NL3	19	100	5.1639	24,061,222.22	98,874,500,000	433,138.89	SUNGARD	-6,500.00	
A 41670	FEDL HOME LLN MTG CORP DISC	313396PL1	19	100	5.2053	24,588,173.61	98,339,250,000	14,700,375.00	SUNGARD	0.00	
A 41645	FEDL HOME LLN MTG CORP DISC	313396PFX	19	100	5.2085	14,687,625.00	98,002,500,000	416,666.67	SUNGARD	-19,000.01	
A 41571	FEDL HOME LLN MTG CORP DISC	313396QD8	19	100	5.1517	48,527,777.78	97,850,888,889	792,225.00	SUNGARD	-11,060.00	
A 41615	FEDL HOME LLN MTG CORP DISC	313396QEG	19	100	4.9950	40,280,578.33	97,766,055,556	516,150.00	SUNGARD	-16,783.33	
A 41673	FEDL HOME LLN MTG CORP DISC	313396QH9	19	100	5.1760	38,601,400.00	97,751,916,667	9,877.78	SUNGARD	-1,575.00	
A 41672	FEDL HOME LLN MTG CORP DISC	313396QQ9	19	100	5.2003	34,190,022.22	97,709,500,000	13,520.00	SUNGARD	-3,004.44	
A 41613	FEDL HOME LLN MTG CORP DISC	313396SC8	19	100	4.9000	15,000,000.00	97,610,527,778	191,916.67	SUNGARD	-15,375.01	
A 41565	FEDL HOME LLN MTG CORP DISC	313396SR5	19	100	4.9670	50,000,000.00	96,923,777,778	986,501.39	SUNGARD	-34,213.89	
A 41606	FEDL HOME LLN MTG CORP DISC	313396SR5	19	100	4.8400	25,000,000.00	24,230,944.44	336,111.11	SUNGARD	-36,333.34	
A 41620	FEDL HOME LLN MTG CORP DISC	313396U24	19	100	4.8230	30,000,000.00	28,856,250.00	357,705.83	SUNGARD	-42,498.33	
A 41624	FEDL HOME LLN MTG CORP DISC	313396U24	19	100	4.9150	32,000,000.00	30,780,000.00	362,617.78	SUNGARD	22,924.34	

A 41621	UNION BANK CP	90485LU22	19	100	5.1400	50,000,000.00	49,992,652.78	4,859,111.11	SUNGARD	2,000.00
A 41866	UNION BANK CP	90485LU04	19	100	5.2069	49,357,500.00	99,985,055,556	632,444.44	SUNGARD	990.00
A 41860	UNION BANK CP	90485LUQ9	19	100	5.2846	32,284,385.83	99,985,055,556	419,916.67	SUNGARD	1,000.00
A 41861	UNION BANK CP	90485LUQ2	19	100	5.2181	24,481,902.78	99,985,055,556	419,916.67	SUNGARD	1,000.00
A 41862	UNION BANK CP	90485LUQ6	19	100	5.2942	49,346,875.00	99,662,027,778	419,916.67	SUNGARD	1,000.00

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-487
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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INVESTMENTS OUTSTANDING AS OF 06/30/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SKARES BOOK	MARKET VALUE MARKET PRICE	CURR ACOR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41558	BANK OF AMERICA C P 06/04/07 08/07/07	0660F1V73	19	100	5.2350	25,000,000.00	24,864,076.39	98,156.25	-1,413.19
A 41567	UNION BANK C P 06/20/07 08/07/07	90485LV70	19	100	0.0000	30,000,000.00	29,836,891.67	47,391.67	-3,700.00
A 41665	BANK OF AMERICA C P 06/15/07 08/14/07	0660F1V68	19	100	5.2450	35,000,000.00	34,773,705.56	81,588.89	-1,925.00
A 41603	UNION BANK CP 03/20/07 09/18/07	90485LV33	19	100	5.2913	34,694,041.67	39,536,533.33	581,377.78	-17,555.56
A 41666	J F MORGAN CHASE CP 06/19/07 03/18/07	4662J1WJ5	19	100	5.2139	38,972,711.11	38,841,333,333	43,666.67	-2,194.45
A 41641	BOA CP 04/24/07 09/20/07	0660F1W11	19	100	5.3103	24,668,861.11	24,710,333.33	489,694.44	-10,687.50
A 41642	BOA CP 04/24/07 09/21/07	0660F1W99	19	100	5.2887	48,926,993.06	49,398,666.67	489,694.44	-10,819.44
A 41604	BOA CP 03/22/07 09/25/07	0660F1W88	19	100	5.1300	50,000,000.00	49,787,333,333	719,625.00	-17,916.67
A 41648	BANK OF AMERICA C P 05/03/07 10/02/07	0660F1X22	19	100	5.2704	48,667,625.00	39,434,400.00	339,577.78	-10,333.34
A 41625	BOA CP 04/09/07 10/09/07	0660F1X97	19	100	5.2958	39,125,155.56	98,636,000,000	595,409.72	-15,972.22
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 16.55%(M)									
					4.6963	603,000,000.00	598,099,068.62	6,156,908.19	-102,694.86
					5.2704	592,044,855.29	99,187,420,000		
A 41575	BOA NEGOTIABLE C.D 02/23/07 08/23/07	06050GC65	19	100	5.3150	50,000,000.00	49,992,963.80	944,888.89	-7,036.20
A 41584	BOA NEGOTIABLE C.D 03/06/07 09/04/07	06050GD64	19	100	5.2400	50,000,000.00	99,985,927,601.03	851,500.00	-14,494.07
A 41585	BOA NEGOTIABLE C.D 03/06/07 09/04/07	06050GD64	19	100	5.2400	50,000,000.00	99,971,011,859.55	851,500.00	-14,494.07
A 41586	BOA NEGOTIABLE C.D 03/06/07 09/07/07	06050GD72	19	100	5.2400	50,000,000.00	99,971,011,859.55	851,500.00	-15,146.24
A 41597	BOA NEGOTIABLE C.D 03/16/07 09/18/07	06050GF39	19	100	5.2500	30,000,000.00	29,950,638.22	468,125.00	-9,341.77
A 41617	BOA NEGOTIABLE CD 04/02/07 10/02/07	06050GG20	19	100	5.2600	50,000,000.00	99,968,794,063.39	657,500.00	-30,634.81
A 41618	BOA CD 04/17/07 10/16/07	06050GH45	19	100	5.2950	50,000,000.00	99,966,731,621.53	551,562.50	-34,111.11
A 41626	BOA NEGOTIABLE CD 04/09/07 12/28/07	06050GG46	19	100	5.2850	50,000,000.00	99,975,636,776.44	486,148.11	-11,918.81
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S									
					8.2864	380,000,000.00	377,879,924.71	2,118,999.99	-170,095.34
					5.2864	380,000,000.00	99,999,999.99		
A 41568	NEGOTIABLE BOND TO 07/18/07 07/18/07		19	100	5.4100	100,000.00	100,000.00	11.14	0.00
					5.4100	100,000.00	100,000.00	11.14	0.00

MARKET VALUE AND LOSS INFORMATION

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INVESTMENTS OUTSTANDING AS OF 06/30/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR /SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE	UNREALIZED GAIN/LOSS
A 41498	MISSION AREA CR UNION 11/02/06 11/02/07		19 62	100 000	4.5000 4.5000	100,000.00 100,000.00	98,167.56 98,167.55555556	12.50	-1,832.44
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT			.013 (M)		5.0650 5.0650	200,000.00 200,000.00	198,167.56 99,08377800000	28.14	-1,832.44
A 41419	CITIBANK PTD 270490733 08/09/06 08/09/07		19 48	100 000	5.5000 5.5000	5,000,000.00 5,000,000.00	4,971,237.50 99,42475000000	763.89	-28,762.50
A 41528	CITIBANK PTD 270491061 01/02/07 01/02/08		19 48	100 000	5.3000 5.3000	10,000,000.00 10,000,000.00	9,725,069.44 97,25069444444	1,472.22	-274,930.56
A 41554	FIRST NATL BK PUBLIC TIME DFT 01/19/07 01/19/08		19 63	100 000	5.2500 5.2500	5,000,000.00 5,000,000.00	4,849,902.78 96,99805555556	729.17	-150,097.22
A 41558	CITIBANK PTD 270491111 01/25/07 01/25/08		19 48	100 000	5.4500 5.4500	10,000,000.00 10,000,000.00	9,690,888.89 96,90888888889	1,513.89	-309,111.11
A 41640	CITIBANK PTD 270491285 04/18/07 04/17/08		19 48	100 000	5.3500 5.3500	10,000,000.00 10,000,000.00	9,567,541.67 95,67541666667	1,486.11	-432,458.33
A 41663	citicbank ptd 270491400 06/07/07 06/07/08		19 48	100 000	5.3500 5.3500	10,000,000.00 10,000,000.00	9,491,750.00 94,91750000000	1,486.11	-508,250.00
SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M			1.343 (M)		5.3650 5.3650	50,000,000.00 50,000,000.00	48,296,390.28 96,59278100000	7,451.39	-1,703,609.72
GRAND TOTAL					4.8168 5.1316	3652200000.00 3575558534.99	3613175893.49 98,93149000000	52,192,075.30	900,054.20
									-2,729,510.38

INVESTMENTS OUTSTANDING AS OF 6/30/07
 MAJOR SORT KEY IS ICC#
 SETTLEMENT DATE BASIS

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY DATE	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHAPES	BOOK VALUE
A 41614	UNITED STATES TREAS BILL 912795A35		100	09/27/07	03/29/07	000	4.855	4.977	97.546	25,000,000.00	24,386,381.94
SUBTOTAL (Inv Type) 11 TREASURY BILLS .68% (C)											
A 41522	T NOTE (98.20)	912828CR9	100	08/15/07	12/29/06	000	2.750	5.032	98.598	50,000,000.00	49,298,828.13
A 41106	T NOTE (99.12)	912828EP1	100	11/30/07	02/08/06	000	4.250	4.611	99.375	20,000,000.00	19,875,000.00
A 41089	T NOTE (99.30)	912828EP1	100	01/31/08	01/31/06	000	4.375	4.416	99.922	25,000,000.00	24,980,583.50
A 41654	T NOTE (98.22)	912828AT7	100	02/15/08	06/14/07	000	3.000	5.073	99.631	5,000,000.00	4,981,535.95
A 41134	T NOTE (99.27)	912828EV2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41135	T NOTE (99.27)	912828EV2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41137	T NOTE (99.27)	912828EV2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41138	T NOTE (99.27)	912828EV2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41139	T NOTE (99.27)	912828EV2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41210	TREASURY NOTES (99.21)	912828EP2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41211	T NOTE (99.21)	912828EP2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41212	T NOTE (99.21)	912828EP2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41214	T NOTE (99.21)	912828EP2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41215	T NOTE (99.21)	912828EP2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41216	T NOTE (99.21)	912828EP2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41217	T NOTE (99.21)	912828EP2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41618	UNITED STATES TREAS NTS	912828CR9	100	04/30/08	04/03/07	000	4.875	4.879	99.992	30,000,000.00	29,997,656.25
A 41661	T NOTE (97.30)	912828BG4	100	08/15/08	06/05/07	000	3.250	5.062	98.906	25,000,000.00	24,726,384.46
A 41662	T NOTE (99.19)	912828BG0	100	12/31/08	06/08/07	000	4.750	5.038	99.570	20,000,000.00	19,914,062.50
A 41669	T NOTE (99.19)	912828BG0	100	12/31/08	06/22/07	000	4.750	5.024	99.602	30,000,000.00	29,880,468.75
SUBTOTAL (Inv Type) 12 TREASURY NOTES 17.13% (C)											

SUBTOTAL (Inv Type) 12 TREASURY NOTES														
			17.13%(C)		4.405		4.828		99.569		615,000,000.00		612,348,269.54	
A	41483	FEDERAL NATL MTG ACEN DT	311558H21	100	07/11/07	11/01/06	000	4.980	5.160	96.514	50,000,000.00	48,257,000.00		
A	41459	FNMA DISCOUNT NOTES	311558HJ3	100	07/17/07	09/28/06	000	4.900	5.103	96.026	25,000,000.00	24,006,388.89		
A	41484	FEDERAL NATL MTG ACEN DT	311558HJ6	100	07/24/07	11/01/06	000	4.960	5.148	96.349	50,000,000.00	48,174,444.44		
A	41457	FNMA DISCOUNT NOTES	311558HJ8	100	07/31/07	09/27/06	000	4.930	5.114	95.821	50,000,000.00	47,910,694.43		
A	41492	FNMA DISCOUNT NOTES	311558HJ6	100	07/31/07	11/17/06	000	4.930	5.174	96.452	15,000,000.00	14,467,733.33		
A	41491	FEDERAL NATL MTG ACEN DT	311558HJ6	100	08/01/07	11/17/06	000	4.930	5.174	96.438	15,000,000.00	14,467,733.33		
A	41494	FEDERAL NATL MTG ACEN DT	311558HJ6	100	08/02/07	11/17/06	000	4.930	5.175	96.424	15,000,000.00	14,468,575.00		
A	41495	FEDERAL NATL MTG ACEN DT	311558HJ2	100	08/03/07	11/17/06	000	4.930	5.176	96.410	15,000,000.00	14,468,575.00		
A	41508	FEDERAL NATL MTG ACEN DT	311558HJ6	100	09/12/07	03/20/07	000	5.060	5.188	97.526	25,000,000.00	24,383,555.54		
A	41668	F N M A	912828EP2	100	11/13/07	06/25/07	000	5.050	5.194	98.006	35,000,000.00	34,173,191.19		
A	41535	FEDERAL NATL MTG ACEN DT	311558H21	100	12/28/07	01/04/07	000	4.910	5.162	95.117	50,000,000.00	48,257,000.00		
A	41614	FEDERAL NATL MTG ACEN DT	311558HJ9	100	01/07/08	04/03/07	000	4.900	5.093	96.203	25,000,000.00	24,006,388.89		
A	41568	FEDERAL NATL MTG ACEN DT	311558H26	100	02/01/08	02/16/07	000	4.991	5.247	95.120	25,000,000.00	24,006,388.89		
A	41579	FEDERAL NATL MTG ACEN DT	311558HJ6	100	02/01/08	02/18/07	000	4.965	5.217	95.173	45,000,000.00	43,174,444.44		
A	41590	FEDERAL NATL MTG ACEN DT	311558HJ6	100	02/01/08	02/28/07	000	4.910	5.147	95.190	35,000,000.00	33,179,111.11		
A	41591	FEDERAL NATL MTG ACEN DT	311558HJ6	100	02/01/08	03/12/07	000	4.880	5.106	95.581	25,000,000.00	24,006,388.89		
A	41592	FEDERAL NATL MTG ACEN DT	311558HJ6	100	02/01/08	03/23/07	000	4.880	5.108	95.574	25,000,000.00	24,006,388.89		
A	41593	FNMA DISCOUNT NOTES	311558H27	100	02/01/08	03/23/07	000	4.880	5.108	95.574	25,000,000.00	24,006,388.89		

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INVSMT	DESCRIPTION	CUSIP	FUND	MATURITY	PURCHASE DATE	SAF/ PURP	CUPN	TRDNG YIELD	BOOK PRICE	BOOK SHARES	PAR VALUE	BOOK VALUE
A 41600	FEDERAL NATL MTG ASSN D	313588SV8	100	02/08/08	03/20/07	000	4.880	5.105	95.594	25,000,000.00		23,898,611.11
A 41588	FEDERAL NATL MTG ASSN D	313588SV2	100	02/11/08	03/09/07	000	4.790	5.016	95.489	50,000,000.00		47,344,708.33
A 41601	FEDERAL NATL MTG ASSN D	313588TC9	100	02/15/08	03/20/07	000	4.860	5.088	95.518	15,000,000.00		14,327,700.00
A 41635	FNMA DISCOUNT NOTES	313588U09	100	03/17/08	04/12/07	000	4.890	5.127	95.382	25,000,000.00		23,845,416.67
A 41622	FEDERAL NATL MTG ASSN D	313588UW3	100	03/28/08	04/05/07	000	4.845	5.090	95.182	50,000,000.00		47,590,958.33
SUBTOTAL (Inv Type) 41	FNMA DISCOUNT NOTES			19.36%(C)			4.924	5.135	95.900	722,000,000.00		692,397,213.61
A 41616	FEDL HOME LOAN BK CONS D	313384HUG	100	07/06/07	04/02/07	000	5.080	5.149	98.659	25,000,000.00		24,664,861.11
A 41637	FEDL HOME LOAN BK CONS D	313384HJ6	100	07/06/07	04/17/07	000	5.125	5.184	98.861	44,000,000.00		43,498,888.89
A 41639	FEDL HOME LOAN BK CONS D	313384HJ6	100	07/13/07	04/18/07	000	5.120	5.183	98.777	41,000,000.00		40,498,524.44
A 41655	F H L B	313384J86	100	07/13/07	05/15/07	000	5.120	5.163	98.151	27,000,000.00		43,580,444.44
A 41644	FEDL HOME LOAN BK CONS D	313384J05	100	07/18/07	04/26/07	000	5.110	5.171	98.822	27,000,000.00		26,681,902.50
A 41649	F H L B	313384J03	100	07/26/07	05/04/07	000	5.050	5.109	98.836	50,000,000.00		49,417,887.22
A 41650	F H L B	313384J01	100	07/27/07	05/04/07	000	5.050	5.110	98.822	49,410,833.33		49,410,833.33
A 41651	F H L B	313384J04	100	07/30/07	05/04/07	000	5.050	5.112	98.780	28,694,855.83		28,694,855.83
A 41564	FEDL HOME LOAN BK CONS D	313384J00	100	08/08/07	02/08/07	000	5.075	5.208	97.448	25,000,000.00		24,362,100.69
A 41572	FEDL HOME LOAN BK CONS D	313384K00	100	08/08/07	02/20/07	000	5.060	5.183	97.625	28,000,000.00		27,334,891.11
A 41671	F H L B	313384K70	100	08/24/07	06/25/07	000	5.140	5.184	99.143	50,000,000.00		49,571,666.67
A 41610	FEDL HOME LOAN BK CONS D	313384L20	100	09/21/07	03/26/07	000	5.020	5.169	97.504	30,000,000.00		29,251,183.33
A 41623	FEDL HOME LOAN BK CONS D	313384M88	100	10/03/07	04/05/07	000	5.030	5.161	97.471	19,000,000.00		18,519,495.28
A 41654	F H L B	313384P41	100	11/09/07	05/14/07	000	5.030	5.159	97.499	50,000,000.00		48,799,486.11
A 41659	F H L B	313384P41	100	11/09/07	05/14/07	000	5.030	5.159	97.499	40,000,000.00		38,999,588.89
SUBTOTAL (Inv Type) 43	FEDERAL HOME LOAN DISC NOTES			15.25%(C)			5.076	5.158	98.418	554,000,000.00		545,236,609.84

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAP/ PURP	CURN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41620	FEDL HOME LLN MTG CORP D	313396U24	100	03/31/08	04/03/07	000	4.823	5.070	95.137	30,000,000.00	28,541,042.50
A 41624	FEDL HOME LLN MTG CORP D	313396U24	100	03/31/08	04/03/07	000	4.915	5.167	95.126	32,000,000.00	30,440,306.67
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES											
				18.99%(C)			4.997	5.173	96.578	703,000,000.00	678,945,204.77
A 41621	UNION BANK CP	90485LU22	100	07/02/07	04/03/07	000	5.140	5.207	98.715	50,000,000.00	49,357,500.00
A 41566	UNION BANK CP	90485LU44	100	07/10/07	02/03/07	000	5.170	5.285	97.831	33,000,000.00	32,284,385.83
A 41580	UNION BANK CP	90485LUQ9	100	07/24/07	02/28/07	000	5.110	5.218	97.928	25,000,000.00	24,481,902.78
A 41643	BOA CP	066091IQ2	100	07/24/07	04/25/07	000	5.225	5.294	98.694	50,000,000.00	49,346,875.00
A 41646	UNION BANK C P	90485LUW6	100	07/30/07	05/01/07	000	5.190	5.258	98.703	50,000,000.00	49,351,250.00
A 41658	BANK OF AMERICA C P	066091V73	100	08/07/07	06/04/07	000	5.235	5.284	99.069	25,000,000.00	24,767,333.33
A 41667	UNION BANK C P	90485LUW0	100	08/07/07	06/20/07	000	5.000	5.206	99.311	30,000,000.00	29,793,200.00
A 41665	BANK OF AMERICA C P	066091VE8	100	08/14/07	06/15/07	000	5.245	5.291	99.126	35,000,000.00	34,694,041.67
A 41603	P MORGAN CHASE CP	90485LW3	100	09/18/07	03/20/07	000	5.080	5.214	97.432	40,000,000.00	38,972,711.11
A 41666	J P MORGAN CHASE CP	46620JW75	100	09/18/07	06/19/07	000	5.000	5.310	98.675	25,000,000.00	24,668,861.11
A 41641	BOA CP	066091M11	100	09/20/07	04/24/07	000	5.185	5.299	97.854	50,000,000.00	48,926,993.06
A 41642	BOA CP	066091M99	100	09/21/07	04/24/07	000	5.185	5.299	97.840	50,000,000.00	48,919,791.67
A 41640	BOA CP	066091M98	100	09/25/07	03/22/07	000	5.130	5.270	97.335	50,000,000.00	48,667,625.00
A 41648	BANK OF AMERICA C P	066091X22	100	10/02/07	05/03/07	000	5.180	5.296	97.813	40,000,000.00	39,125,155.56
A 41625	BOA CP	066091X97	100	10/09/07	04/09/07	000	5.165	5.304	97.374	50,000,000.00	48,687,229.17
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC											
				16.56%(C)			4.696	5.270	98.183	603,000,000.00	592,044,855.29
A 41575	BOA NEGOTIABLE C D	06050G65	100	08/23/07	02/23/07	000	5.315	5.315	100.000	50,000,000.00	50,000,000.00
A 41584	BOA NEGOTIABLE C D	06050G64	100	09/04/07	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00
A 41585	BOA NEGOTIABLE C D	06050G64	100	09/04/07	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00
A 41586	BOA NEGOTIABLE C D	06050G67	100	09/07/07	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00
A 41597	BOA NEGOTIABLE C D	06050G72	100	09/18/07	03/16/07	000	5.250	5.250	100.000	30,000,000.00	30,000,000.00
A 41577	BOA NEGOTIABLE CD	06050G20	100	10/02/07	04/02/07	000	5.260	5.260	100.000	50,000,000.00	50,000,000.00
A 41638	BOA CD	06050G45	100	10/16/07	04/17/07	000	5.295	5.295	100.000	50,000,000.00	50,000,000.00
A 41626	BOA NEGOTIABLE CD	06050G64	100	12/28/07	04/09/07	000	5.285	5.285	100.000	50,000,000.00	50,000,000.00
SUBTOTAL (Inv Type) 91 NEGOTIABLE C D S											
				10.63%(C)			5.266	5.266	100.000	380,000,000.00	380,000,000.00
A 41669	MISSION BANK CD		100	07/16/07	07/16/06	000	5.630	5.630	100.000	100,000.00	100,000.00
A 41698	MISSION AREA CR UNION		100	11/02/07	11/02/06	000	4.500	4.500	100.000	100,000.00	100,000.00
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT											
				0.01%(C)			5.065	5.065	100.000	200,000.00	200,000.00
A 41419	CITIBANK FTD 27049733		100	08/09/07	08/09/06	000	5.500	5.500	100.000	5,000,000.00	5,000,000.00
A 41419	CITIBANK FTD 27049733		100	01/02/08	01/02/07	000	5.300	5.300	100.000	10,000,000.00	10,000,000.00
A 41419	CITIBANK FTD 27049733		100	01/19/08	01/19/07	000	5.300	5.300	100.000	10,000,000.00	10,000,000.00

MR. DANIEL DAILY 415-554-4487

INVESTMENT INVENTORY

INVESTMENTS OUTSTANDING AS OF 6/30/07

MAJOR SORT KEY IS ICC#
SETTLEMENT DATE EASIS

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41558	CITIBANK PTD 270491111		100	01/25/08	01/25/07	000	5.450	5.450	100.000	10,000,000.00	10,000,000.00
A 41640	CITIBANK PTD 270491285		100	04/17/08	04/18/07	000	5.350	5.350	100.000	10,000,000.00	10,000,000.00
A 41663	Citibank ptd 270491400		100	06/07/08	06/07/07	000	5.350	5.350	100.000	10,000,000.00	10,000,000.00
SUBTOTAL (Inv Type)	1011 PUBLIC TIME DEPOSIT MONTHLY						5.365	5.365	100.000	50,000,000.00	50,000,000.00
REPORT TOTALS							4.877	5.132	97.901	3,652,200,000.00	3,575,558,534.99
ASSETS											

CITY / COUNTY OF SAN FRANCISCO
M R. DANIEL DALY 4 15 - 55 4 - 4 8 7

* ACTIVE TRANSACTIONS *

PAGE: 1
RUN: 07/02/07 08:40:54

DETAIL TRANSACTION REPORT - FIXED INCOME
06/01/07 TO 06/30/07
SETTLEMENT DATE BASIS
POOLED FUNDS

FUND: 100

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TXN YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
40980	T NOTE (98.205)	19	40	06/30/07	06/21/07	SALE	3.625	-25,000,000.00	-24,657,226.56
41438	FNC DISCOUNT NOTES	19	87	06/29/07	06/22/07		4.506	-342,773.44	-332,031.25
41454	FNC DISCOUNT NOTES	19	87	06/29/07	06/29/07	MAT	5.055	-30,000,000.00	25,422,355.19
41454	FNC DISCOUNT NOTES	19	40	06/25/07	06/25/07	MAT	5.270	-39,000,000.00	-1,221,625.00
41489	FEDL HOME LHN MTG CORP	19	40	06/25/07	06/25/07	MAT	4.910	-39,000,000.00	30,000,000.00
41517	FNC DISCOUNT NOTES	19	40	06/22/07	06/22/07	MAT	5.098	-37,558,505.83	-1,441,494.17
41582	UNITED STATES TREAS BI	19	43	06/26/07	06/26/07	MAT	5.171	-7,000,000.00	39,000,000.00
41574	UNION BANK CP	19	46	06/25/07	06/25/07	MAT	5.000	-10,000,000.00	-218,213.33
41582	UNITED STATES TREAS BI	19	40	06/30/07	06/27/07	SALE	4.970	-45,000,000.00	-9,722,222.22
41593	FEDL HOME LOAN BK CONS	19	45	06/01/07	06/01/07	MAT	5.216	-50,000,000.00	-49,117,194.44
41590	UNITED STATES TREAS BI	19	40	09/06/07	06/08/07	SALE	4.930	-50,000,000.00	-882,805.56
41591	UNITED STATES TREAS BI	19	40	09/06/07	06/11/07	SALE	4.930	-50,000,000.00	50,000,000.00
41607	BOA CP	19	40	06/15/07	06/15/07	MAT	5.051	-1,198,263.89	-32,800.00
41608	BOA CP	19	40	06/15/07	06/15/07	MAT	5.225	-50,000,000.00	44,643,200.00
41609	UNION BK CP	19	46	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	-629,444.44
41611	UNITED STATES TREAS BI	19	40	09/20/07	06/13/07	SALE	4.930	-50,000,000.00	50,000,000.00
41614	UNITED STATES TREAS BI	19	87	10/07/07	06/04/07	SALE	4.963	-35,000,000.00	-582,013.89
41614	UNITED STATES TREAS BI	19	87	10/07/07	06/05/07	SALE	4.989	-25,000,000.00	49,415,000.00
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.220	-50,000,000.00	-33,229.16
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.225	-25,000,000.00	49,437,520.83
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	-580,555.56
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	50,000,000.00
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	-290,277.78
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	25,000,000.00
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	-572,222.22
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	50,000,000.00
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	-362,702.08
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	34,558,693.78
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	-155,715.28
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	24,586,117.78
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	-275,500.00
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	49,724,500.00
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	-290,277.78
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	25,000,000.00
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41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	-275,500.00
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	49,724,500.00
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	-290,277.78
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	25,000,000.00
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	-572,222.22
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	50,000,000.00
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	-362,702.08
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	34,558,693.78
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	-155,715.28
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	24,586,117.78
41614	UNITED STATES TREAS BI	19	40	06/15/07	06/15/07	MAT	5.286	-25,000,000.00	-275,500.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 4 15-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME

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06/01/07 TO 06/30/07

SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41664	T NOTE (98.22)	19	40	02/15/08	06/13/07	PURC	3.000	5,000,000.00	4,981,535.95	-4,981,535.95
tom				06/14/07	06/14/07		5.073			-18,464.05
41665	BANK OF AMERICA C P	19	40	06/14/07	06/15/07	PURC	5.245	35,000,000.00	34,594,041.67	-34,694,041.67
tom				06/19/07	06/15/07		5.291			-305,988.33
41666	J P MORGAN CHASE CP	19	76	09/18/07	06/18/07	PURC	5.000	25,000,000.00	24,668,861.11	-24,668,861.11
tom				06/19/07	06/19/07		5.110			-331,138.89
41667	UNION BANK C P	19	46	08/07/07	06/20/07	PURC	5.006	30,000,000.00	29,793,200.00	-29,793,200.00
tom				06/20/07	06/20/07		5.090			-206,800.00
41668	F N M A	19	40	11/13/07	06/22/07	PURC	5.090	35,000,000.00	34,302,245.83	-34,302,245.83
tom				06/22/07	06/25/07		5.194			-697,754.17
41669	T. NOTE (99.19)	19	40	12/31/08	06/21/07	PURC	4.750	30,000,000.00	30,561,477.04	-30,561,477.04
tom				06/22/07	06/22/07		5.024			-31,491.71
				06/30/07	06/30/07	INTR	4.750			-681,008.29
41670	FREDDIE MAC	19	40	11/19/07	06/22/07	PURC	5.000	15,000,000.00	14,687,625.00	-14,687,625.00
tom				06/22/07	06/25/07		5.208			-312,375.00
41671	F H L B	19	40	08/24/07	06/22/07	PURC	5.140	50,000,000.00	49,571,666.67	-49,571,666.67
tom				06/22/07	06/25/07		5.184			-428,333.33
41672	FREDDIE MAC	19	40	12/17/07	06/27/07	PURC	5.070	32,000,000.00	31,224,853.33	-31,224,853.33
tom				06/28/07	06/28/07		5.196			-775,146.67
41673	FREDDIE MAC	19	40	12/10/07	06/28/07	PURC	5.080	35,000,000.00	34,190,022.22	-34,190,022.22
tom				06/29/07	06/29/07		5.200			-809,977.78

CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 06/01/07 TO 06/30/07
 REPORT GRAND TOTALS

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* ACTIVE TRANSACTIONS *

TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC	5.185	362,000,000.00		358,500,574.30	-3,499,425.70				-358,500,574.30
(13)									
SALE	4.960	-230000000.00		-224749486.28	5,250,513.72		-2,840,059.19	-473,446.52	228,062,991.99
(6)									
INTR	5.030			-1,098,273.48			-89,226.52		
(2)									
NAT	5.230	-413000000.00		-406478324.44			-6,521,675.56		406,478,324.44
(12)									

ASSETS

CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 06/01/07 TO 06/30/07
 SETTLEMENT DATE BASIS
 FUND: 100 POOLED FUNDS

* ACTIVE TRANSACTIONS *

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INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE /ENTRY	MATURITY SETTLE	TXN COUPON TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
41330	CITI BANK TIME DEPOSIT	19	48 06/06/07	06/06/07	MAT	5.400	-4,500.00	5,004,500.00
tom			07/02/07	06/06/07		5.400	-1,423.14	1,423.14
41369	MISSION BANK CD	19	07/16/07	06/30/07	INTR	5.630	-22,916.67	22,916.67
tom			06/30/07	07/02/07	06/30/07	INTR	-1,137.50	1,137.50
41419	CITIBANK PTD 270490733	19	08/09/07	06/30/07	INTR	5.500	-44,166.67	44,166.67
tom			06/30/07	07/02/07	06/30/07	INTR	-21,875.00	21,875.00
41498	MISSION AREA CR UNION	19	11/02/07	06/30/07	INTR	4.500	-45,416.67	45,416.67
tom			06/30/07	07/02/07	06/30/07	INTR	-44,583.33	44,583.33
41528	CITIBANK PTD 270491061	19	01/02/08	06/30/07	INTR	5.300	-10,000,000.00	10,000,000.00
tom			06/30/07	07/02/07	06/30/07	INTR	-34,180.56	34,180.56
41554	FIRST NATL BK PUBLIC T	19	01/13/08	06/30/07	INTR	5.250	-10,000,000.00	10,000,000.00
tom			06/30/07	07/02/07	06/30/07	INTR	-10,000,000.00	10,000,000.00
41558	CITIBANK PTD 270491111	19	01/25/08	06/30/07	INTR	5.430	-10,000,000.00	10,000,000.00
tom			06/30/07	07/02/07	06/30/07	INTR	-10,000,000.00	10,000,000.00
41640	CITIBANK PTD 270491285	19	04/17/08	06/30/07	INTR	5.350	-10,000,000.00	10,000,000.00
tom			06/30/07	07/02/07	06/30/07	INTR	-10,000,000.00	10,000,000.00
41663	citibank ptd 270491400	19	06/07/08	06/07/07	PURC	5.350	-10,000,000.00	10,000,000.00
tom			06/12/07	06/07/07		5.350	-34,180.56	34,180.56
tom			06/30/07	06/30/07	INTR	5.350	-34,180.56	34,180.56

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM
MAYOR

José Cisneros
TREASURER

Daniel P. Daly
CHIEF INVESTMENT OFFICER

August 8, 2007

The Honorable Gavin Newsom
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2007 to July 31, 2007:

	Pooled	All
Interest Received	\$22,531,731	\$22,531,731
Total Net Earnings	\$15,328,533	\$15,328,533
Earned Income Yield	5.200%	5.200%
Average Age of Portfolio	128 Days	128 Days

Total cost of the securities on hand July 31, 2007 was \$3,470,808,931 with a market value of \$3,498,476,025 plus fixed assets accrued interests of \$16,294,682. The earned income yield for the month of July 2007 is 5.200%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of July 31, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,


José Cisneros
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division -YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx

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CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS

7/01/07 THROUGH 7/31/07

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ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	22,300,488.15	.00	231,243.28	N/A	22,531,731.43
TOTAL NET EARNINGS THIS PERIOD:	15,096,668.08	.00	231,865.36	N/A	15,328,533.44
AVERAGE DAILY PORTFOLIO BALANCE:	3,420,577,615.88	.00	50,200,000.00	N/A	3,470,777,615.88
EARNED INCOME YIELD THIS PERIOD:	5.197	.000	5.438	N/A	5.200
END OF PERIOD PORTFOLIO BALANCE:	3,420,608,930.86	.00	50,200,000.00	N/A	3,470,808,930.86
CURRENT AMORTIZED BOOK VALUE:	3,422,197,858.15	.00	50,200,000.00	N/A	3,472,397,858.15
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.196	.000	5.438	N/A	5.199
WEIGHTED AVERAGE DAYS TO MATURITY:	127.65	.00	199.39	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	127.65	.00	199.39	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.200

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

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PORTFOLIO STATISTICS
7/01/07 THROUGH 7/31/07

FUND: 100 POOLED FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES
TOTAL INCOME RECEIVED IN THIS PERIOD:	22,300,488.15	.00	231,243.28	N/A
TOTAL NET EARNINGS THIS PERIOD:	15,096,668.08	.00	231,865.36	N/A
AVERAGE DAILY PORTFOLIO BALANCE:	3,420,577,615.88	.00	50,200,000.00	N/A
EARNED INCOME YIELD THIS PERIOD:	5.197	.000	5.438	N/A
END OF PERIOD PORTFOLIO BALANCE:	3,420,608,930.86	.00	50,200,000.00	N/A
CURRENT AMORTIZED BOOK VALUE:	3,422,197,858.15	.00	50,200,000.00	N/A
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.196	.000	5.438	N/A
WEIGHTED AVERAGE DAYS TO MATURITY:	127.65	.00	199.39	N/A
WEIGHTED AVERAGE DAYS TO CALL:	127.65	.00	199.39	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:				5.200

TOTAL 22,531,731.43
15,328,833.44
3,470,777,615.88
5.200
3,470,808,930.86
3,472,397,858.15
5.199
N/A
N/A
N/A

SUMMARY DESCRIPTION

		CUPN	TRDNG	BOOK	PAR VALUE	BOOK VALUE
		RATE	YIELD	PRICE	SHARES	
(Inv Type) 11	TREASURY BILLS	.70%(C)	4.725	4.833	97.756	25,000,000.00
(Inv Type) 12	TREASURY NOTES	17.94%(C)	4.367	4.835	99.631	625,000,000.00
(Inv Type) 41	FNMA DISCOUNT NOTES	17.63%(C)	4.940	5.142	96.037	637,000,000.00
(Inv Type) 42	FARM CREDIT DISCOUNT NOTES	.09%(C)	5.130	5.172	99.188	3,000,000.00
(Inv Type) 43	FEDERAL HOME LOAN DISC NOTES	13.81%(C)	5.081	5.174	98.210	488,000,000.00
(Inv Type) 44	FMC DISCOUNT NOTES	15.28%(C)	4.996	5.173	96.570	549,000,000.00
(Inv Type) 81	COMMERCIAL PAPER DISC	19.00%(C)	5.185	5.284	98.112	672,000,000.00
(Inv Type) 91	NEGOTIABLE C.D.'S	14.12%(C)	5.269	5.269	100.000	490,000,000.00
(Inv Type) 1010	PUBLIC TIME DEPOSIT	.01%(C)	5.065	5.065	100.000	200,000.00
(Inv Type) 1011	PUBLIC TIME DEPOSIT MONTHLY	1.44%(C)	5.365	5.365	100.000	50,000,000.00
REPORT TOTALS						
ASSETS						
FIXED						

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND	CMN RATE	PAR/SHARES	MARKET VALUE	CURR ACCT INT UNREALIZED GAIN
						SAFE YTM TR	BOOK	MARKET PRICE	PRICE SOURCE UNREALIZED LOSS
A 41706	T NOTE (99.00)		912828DT4	19	100	3.7500	5,000,000.00	4,956,250.00	39,741.85
A 41707	T NOTE (99.00)	07/24/07 05/15/08	912828DT4	45	000	5.0086	4,986,056.39	99,125,000,000.00	SUNGDAR
A 41708	T NOTE (99.00)	07/24/07 05/15/08	912828DT4	19	100	3.7500	10,000,000.00	9,912,500.00	79,483.69
A 41709	T NOTE (99.05)	07/24/07 05/15/08	912828DT4	19	000	5.0136	9,971,722.15	99,125,000,000.00	SUNGDAR
A 41710	T NOTE (99.05)	07/24/07 05/15/08	912828DT4	19	100	3.7500	5,000,000.00	4,956,250.00	39,741.85
A 41711	T NOTE (98.10)	07/31/07 05/15/08	912828AZ3	40	000	4.8689	4,996,068.28	99,125,000,000.00	SUNGDAR
A 41712	T NOTE (98.10)	07/31/07 05/15/08	912828AZ3	19	100	2.6250	5,000,000.00	4,912,500.00	27,819.30
A 41697	T NOTE (98)	07/23/07 05/15/08	912828BT6	40	000	4.8567	4,941,720.45	98,250,000,000.00	SUNGDAR
A 41698	T NOTE (98)	07/23/07 05/15/08	912828BT6	45	000	4.8598	4,948,304.74	98,281,250,000.00	SUNGDAR
A 41699	T NOTE (98)	07/23/07 05/15/08	912828BT6	19	100	3.3750	10,000,000.00	9,828,125.00	43,340.16
A 41700	T NOTE (98)	07/23/07 05/15/08	912828BT6	40	000	4.8657	9,895,822.23	98,281,250,000.00	SUNGDAR
A 41701	T NOTE (98)	07/23/07 05/15/08	912828BT6	43	000	4.9072	4,915,176.74	98,281,250,000.00	SUNGDAR
A 41652	T NOTE (99.19)	06/08/07 12/31/08	912828GH0	19	100	4.5000	20,000,000.00	20,018,750.00	82,608.70
A 41653	T NOTE (99.19)	06/08/07 12/31/08	912828GH0	40	000	5.0376	19,914,062.50	100,093,750,000.00	SUNGDAR

SUBTOTAL (Inv Type) 12 TREASURY NOTES 17.82%(M)

A 41493	FEDERAL NATL MTG ASSN DISC N	11/17/06 08/01/07	313588JM6	19	100	4.9900	15,000,000.00	15,000,000.00	534,345.81
A 41494	FEDERAL NATL MTG ASSN DISC N	11/17/06 08/01/07	313588JX4	87	000	5.1743	14,465,654.17	100,000,000,000.00	UPRICE
A 41495	FEDERAL NATL MTG ASSN DISC N	11/17/06 08/01/07	313588JY2	19	100	5.1751	15,000,000.00	14,998,500.00	534,345.83
A 41596	FEDERAL NATL MTG ASSN DISC N	11/17/06 08/01/07	313588L06	87	000	5.1758	14,463,575.00	99,990,000,000.00	UPRICE
A 41680	FANNIE MAE	03/20/07 09/12/07	313588NV7	19	100	5.0600	14,461,495.83	14,995,500.00	534,345.84
A 41681	FANNIE MAE	07/09/07 11/07/07	313588PE9	19	100	5.1883	25,000,000.00	24,850,000.00	470,861.11
A 41682	FANNIE MAE	06/25/07 11/17/07	313588RE3	19	100	5.1993	10,000,000.00	9,862,000.00	83,647.82
A 41535	FEDERAL NATL MTG ASSN DISC N	01/04/07 12/28/07	313588RG2	19	100	4.9100	35,000,000.00	34,485,500.00	181,098.61
A 41683	FANNIE MAE	07/11/07 01/02/08	313588RM9	19	100	5.1620	50,000,000.00	48,955,000.00	1,045,000.00
A 41684	FANNIE MAE	07/11/07 01/02/08	313588RN7	19	100	5.1993	20,000,000.00	19,570,000.00	59,383.31
A 41685	FANNIE MAE	07/11/07 01/02/08	313588RN8	19	100	5.1993	35,000,000.00	34,223,000.00	777,000.00
A 41686	FANNIE MAE	07/11/07 01/02/08	313588RN9	19	100	5.1993	33,670,875.00	33,780,000,000.00	116,941.41
A 41687	FANNIE MAE	07/11/07 01/02/08	313588RN0	19	100	5.1993	25,000,000.00	24,810,000.00	190,000.00
A 41688	FANNIE MAE	07/11/07 01/02/08	313588RN1	19	100	5.1993	10,000,000.00	9,744,086.11	255,913.89
A 41689	FANNIE MAE	07/11/07 01/02/08	313588RN2	19	100	5.1993	15,000,000.00	14,514,000.00	484,000.00
A 41690	FANNIE MAE	07/11/07 01/02/08	313588RN3	19	100	5.1993	14,580,000.00	14,440,000.00	140,000.00

(RPTMT)

INVESTMENTS OUTSTANDING AS OF 07/31/07

MAJOR KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND YTM	CMN RTR	PAR/ SHARES	MARKET VALUE	CURR PRICE	ACCR SOURCE	INT UNREALIZED	GAIN LOSS
A 41568	FEDERAL NATL MTG ASSN DISC N 02/14/07 02/01/08	313588G6	19	100	4.9910	25,000,000.00	24,362,500.00	582,283.33	UPRICE			238.89
A 41569	FEDERAL NATL MTG ASSN DISC N 02/16/07 02/01/08	313588G6	19	100	4.9650	45,000,000.00	43,852,500.00	1,030,237.50	UPRICE			-5,550.00
A 41579	FEDERAL NATL MTG ASSN DISC N 02/28/07 02/01/08	313588G6	19	100	4.9100	37,000,000.00	36,056,500.00	777,143.89	UPRICE			-14,964.45
A 41589	FEDERAL NATL MTG ASSN DISC N 03/12/07 02/01/08	313588G6	19	100	4.8800	20,000,000.00	19,490,000.00	384,977.78	UPRICE			-11,155.56
A 41605	FEDERAL NATL MTG ASSN DISC N 03/23/07 02/01/08	313588G6	19	100	4.8500	25,000,000.00	24,362,500.00	441,215.28	UPRICE			-17,777.78
A 41599	FNMA DISCOUNT NOTES 03/20/07 02/04/08	313588G7	19	100	4.8800	25,000,000.00	24,352,500.00	454,111.11	UPRICE			-13,777.78
A 41600	FEDERAL NATL MTG ASSN DISC N 03/20/07 02/08/08	313588S8	19	100	4.8800	25,000,000.00	24,337,500.00	454,111.11	UPRICE			-15,222.22
A 41601	FEDERAL NATL MTG ASSN DISC N 03/09/07 02/11/08	313588T9	19	100	4.8600	15,000,000.00	14,589,000.00	271,350.00	UPRICE			-54,361.11
A 41635	FNMA DISCOUNT NOTES 04/12/07 03/17/08	313588U9	19	100	5.1268	23,845,416.67	24,210,000.00	376,937.50	UPRICE			-10,050.00
A 41694	FANNIE MAE 07/23/07 03/17/08	313588U9	19	100	5.1495	24,176,916.67	24,210,000.00	31,125.00	UPRICE			-12,354.17
A 41622	FEDERAL NATL MTG ASSN DISC N 04/05/07 03/28/08	313588U3	19	100	4.8450	50,000,000.00	48,345,000.00	794,041.67	UPRICE			1,958.33
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES			87	000	5.0903	47,590,958.33	96,650,000,000.00					-40,000.00
A 41704	FED FARM CREDIT 07/24/07 09/19/07	313312L6	19	100	5.1300	3,000,000.00	2,979,093.33	3,420.00	SUNGARD			40.83
SUBTOTAL (Inv Type) 42 FARM CREDIT DISCOUNT NO			87	000	5.1720	2,975,632.50	99,303,111,111.11					-246,415.86
A 41564	FEDL HOME LOAN BK CONS DISC 02/08/07 08/08/07	313384K0	19	100	5.0750	25,000,000.00	24,975,111.11					
A 41572	FEDL HOME LOAN BK CONS DISC 02/20/07 08/08/07	313384K0	19	100	5.0600	28,000,000.00	27,972,124.44					
A 41671	F H L B 06/25/07 08/24/07	313384K0	19	100	5.1400	50,000,000.00	49,846,188.48					
A 41720	F H L B 07/10/07 08/24/07	313384K0	19	100	5.1350	15,000,000.00	14,950,000.00					
A 41688	F H L B 07/10/07 08/24/07	313384K3	19	100	5.1534	14,946,510.42	14,946,510.42					
A 41698	F H L B 07/10/07 08/24/07	313384K3	19	100	5.1414	37,698,181.82	37,698,181.82					
A 41699	F H L B 07/10/07 08/24/07	313384K3	19	100	5.1200	20,000,000.00	19,975,000.00					



(RETMKT)

INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 07/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	CUSIP	BANK BOOK	FUND SAFE	FUND CDN RATE	PAR/ YTM TR	PAR/ SHARES	MARKET PRICE	CURR ACCE INT	UNREALIZED GAIN
	PURCHASE MATURITY DATE						BOOK		PRICE SOURCE	UNREALIZED LOSS
A 41705 F H L B	07/24/07 09/19/07	313384LX5	19	100	5.1400	9,000,000.00	8,937,280.00	10,280.00	SUNGARD	245.00
A 41610 FEDL HOME LOAN BK CONS DISC	03/26/07 09/21/07	313384LZ0	19	100	5.1822	8,926,755.00	99,303,111,111	535,466.67	SUNGARD	-4,250.00
A 41716 F H L B	07/27/07 09/28/07	313384MG1	19	100	5.1485	30,000,000.00	29,782,400.00	8,550.00	SUNGARD	193.33
A 41623 FEDL HOME LOAN BK CONS DISC	04/05/07 10/03/07	313384MM8	19	100	5.1765	12,000,000.00	11,901,013.33	313,257.22	SUNGARD	-2,660.00
A 41677 F H L B	07/06/07 10/05/07	313384MP1	19	100	5.1300	12,000,000.00	11,892,270.00	185,250.00	SUNGARD	1,805.56
A 41692 F H L B	07/19/07 10/17/07	313384NB1	19	100	5.1974	50,000,000.00	49,351,625.00	37,078.89	SUNGARD	1,026.67
A 41718 F H L B	07/27/07 10/24/07	313384NJ4	19	100	5.2008	20,000,000.00	19,743,300.00	8,543.33	SUNGARD	448.00
A 41654 F H L B	05/14/07 11/09/07	313384PA1	19	100	5.1590	50,000,000.00	49,288,888.89	551,902.78	SUNGARD	-12,500.00
A 41659 F H L B	05/14/07 11/09/07	313384PA1	19	100	5.1590	40,000,000.00	39,431,111.11	441,522.22	SUNGARD	-10,000.00
A 41721 F H L B	07/18/07 01/16/08	313384PW1	19	100	5.2086	20,000,000.00	19,529,600.00	3,266.67	SUNGARD	3,266.67
A 41727 F H L B	07/30/07 01/25/08	313384SF7	19	100	4.9990	25,000,000.00	24,376,856.25	6,962.50	SUNGARD	-3,318.75
A 41727 F H L B	07/31/07 01/25/08	313384SF7	19	100	4.9990	25,000,000.00	24,380,500.00	3,471.53	SUNGARD	-5,039.59
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC 13.81%(M)					5.0813	488,000,000.00	483,039,351.94	3,806,716.82		8,548.96
					5.1735	479,262,399.92	98,983,470,000.00	-38,313.76		
A 41538 FEDL HOME LHN MTG CORP DISC	01/04/07 08/21/07	313396KS1	19	100	4.9900	50,000,000.00	49,857,777.78	1,448,486.11	SUNGARD	-3,611.11
A 41520 FREDDIE MAC	12/20/06 09/18/07	313396LW1	19	100	5.1536	48,412,902.78	99,715,555,555.56	773,111.11	SUNGARD	-5,000.00
A 41578 FEDL HOME LHN MTG CORP DISC	02/21/07 10/26/07	313396NL3	19	100	5.1639	24,061,222.22	24,694,819.44	541,423.61	SUNGARD	14,777.78
A 41679 FREDDIE MAC	07/09/07 11/05/07	313396NW9	19	100	5.2053	24,158,173.61	23,672,320.00	78,588.88	SUNGARD	640.00
A 41670 FREDDIE MAC	06/25/07 11/19/07	313396PL1	19	100	5.1978	23,594,606.67	98,634,666,666.67	78,625.00	SUNGARD	-916.67
A 41684 FREDDIE MAC	07/16/07 11/27/07	313396PU1	19	100	5.2085	15,000,000.00	14,765,333.33	78,625.00	SUNGARD	-916.67
A 41645 FREDDIE MAC	05/02/07 11/30/07	313396FX5	19	100	5.1883	32,374,778.33	98,321,777,777.78	631,844.44	SUNGARD	-11,111.11
A 41571 FEDL HOME LHN MTG CORP DISC	08/14/07 12/06/07	313396QD8	19	100	5.1517	48,527,777.78	98,295,916,666.67	6,144.44	SUNGARD	6,144.44
A 41615 FEDL HOME LHN MTG CORP DISC	08/14/07 12/06/07	313396QE6	19	100	5.2447	40,280,578.33	98,211,116,666.67	3,471.53	SUNGARD	3,471.53
			45	000	5.1950	40,000,000.00	39,278,933.33	1,448,486.11	SUNGARD	-3,611.11

(RPTMT)

INVESTMENTS OUTSTANDING AS OF 07/31/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK	FUND	KEY	CEN	YTM	TR	PAR/SHARES	MARKET PRICE	MARKET VALUE	CURR ACCT INT	UNREALIZED GAIN
				BROK	SAFE								PRICE SOURCE	UNREALIZED LOSS
A 41673	FREDDIE MAC	06/29/07 12/10/07	313396QH9	19	100	5.0800	35,000,000.00			34,354,279.17	162,983.33	1,273.62	SUNGARD	
A 41672	FREDDIE MAC	06/29/07 12/10/07	313396QO9	19	100	5.2003	34,190,022.22			98,155,083,333.33	153,226.67	.00	SUNGARD	
A 41695	FREDDIE MAC	06/28/07 12/17/07	313396QX4	19	100	5.1959	31,224,853.33			98,056,500,000.00	12,700.00	402.78	SUNGARD	
A 41613	FEDL HOME LHN MTG CORP DISC	07/23/07 12/24/07	313396SC8	43	100	5.1928	9,782,688.89			97,957,916,666.67	255,208.33	-10,150.00	SUNGARD	
A 41565	FEDL HOME LHN MTG CORP DISC	03/29/07 01/22/08	313396SE5	89	100	5.1079	14,389,541.67			97,564,000,000.00	1,200,358.33	-11,168.05	SUNGARD	
A 41606	FEDL HOME LHN MTG CORP DISC	02/08/07 02/04/08	313396SE5	45	100	5.2274	47,509,601.39			97,375,833,333.33	440,305.55	-22,076.39	SUNGARD	
A 41714	FREDDIE MAC	03/23/07 02/04/08	313396UW1	19	100	5.1119	15,462,088.89			95,477,333,333.33	1,977.78	4,266.66	SUNGARD	
A 41620	FEDL HOME LHN MTG CORP DISC	07/27/07 03/28/08	313396UW4	87	100	5.1119	30,000,000.00			29,007,750.00	482,300.00	-15,592.50	SUNGARD	
A 41624	FEDL HOME LHN MTG CORP DISC	04/03/07 03/31/08	313396UW4	45	100	5.0695	38,541,042.50			96,632,500,000.00	496,053.33	3,240.00	SUNGARD	
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES 15.39% (M)														
						4.9959	549,000,000.00			538,579,078.88	8,505,053.59	9,183.06		
						5.1726	530,170,376.95			98,101,836,000.00	-105,534.72			
A 41658	BANK OF AMERICA C P	06/04/07 08/07/07	0660PIV73	19	100	5.2350	25,000,000.00			24,977,916.67	210,854.17	-270.83	SUNGARD	
A 41667	UNION BANK C P	06/20/07 08/07/07	90485LV70	19	100	5.1700	30,000,000.00			29,973,500.00	180,950.00	-650.00	SUNGARD	
A 41712	WELLS FARGO C P	07/26/07 08/07/07	9497FV1V2	19	100	5.2700	40,000,000.00			39,964,666.67	35,133.34	-200.00	SUNGARD	
A 41665	BANK OF AMERICA C P	06/15/07 08/14/07	0660PIV68	41	100	5.2450	35,000,000.00			34,933,013.89	239,667.36	-695.14	SUNGARD	
A 41689	WELLS FARGO C P	07/18/07 08/31/07	9497FV1X5	19	100	5.2600	25,000,000.00			24,889,583.33	51,138.89	-833.34	SUNGARD	
A 41603	UNION BANK CP	03/20/07 09/18/07	90485LVJ3	41	100	5.0800	40,000,000.00			39,717,333.33	756,165.56	-1,733.34	SUNGARD	
A 41666	J P MORGAN CHASE CP	06/19/07 09/18/07	4662JTW15	46	100	5.2400	25,000,000.00			24,824,333.33	156,470.22	-2,000.00	SUNGARD	
A 41641	BOA CP	04/24/07 09/20/07	0660PIWL1	76	100	5.1850	50,000,000.00			49,631,944.44	712,937.50		SUNGARD	
A 41642	BOA CP	04/24/07 09/21/07	0660PIWM9	19	100	5.2987	48,926,993.06			99,263,888,888.89	912,937.50		SUNGARD	
A 41604	BOA CP	03/22/07 09/25/07	0660PIWR8	19	100	5.2995	48,919,791.67			99,249,166,666.67	940,500.00	12,986.33	SUNGARD	
A 41648	BANK OF AMERICA C P	05/03/07 10/11/07	0660PIX22	19	100	5.2704	48,667,625.00			99,190,277,777.78	118,930.00	1,146.00	SUNGARD	
A 41649	BANK OF AMERICA C P	05/03/07 10/11/07	90485LVX9	19	100	5.2988	39,125,155.56			99,190,277,777.78	118,930.00	1,146.00	SUNGARD	
A 41650	BANK OF AMERICA C P	05/03/07 10/11/07	90485LVX9	19	100	5.2988	40,000,000.00			39,727,716.44	118,930.00	1,146.00	SUNGARD	

(REPMKT)

INVESTMENTS OUTSTANDING AS OF 07/31/07
MAJOR SORT KEY IS ICCB

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND CEN RATE SAFE YTM TR	PAN/SHARES BOOK	MARKET VALUE	CURR ACCK INT	UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
A 41625	BOA CP 04/09/07 10/09/07	06601X97	19	100 5.1650	50,000,000.00	49,494,958.33	817,791.66	
A 41726	UNION BANK CP 07/31/07 12/24/07	9048SLZQ4	40	000 5.3043	48,687,229.17	98,989,166,666.67	SUNGARD	-10,062.50
A 41719	UNION BANK C P 07/31/07 12/24/07	9048SLZT8	46	000 5.2599	19,582,277.78	97,881,388,888.89	SUNGARD	-8,861.11
A 41681	UNION BANK C P 07/31/07 12/24/07	9048SLZJ9	46	000 5.2838	44,030,625.00	44,026,900.00	12,925.00	-16,650.00
A 41686	UNION BANK C P 07/09/07 01/02/08	9048SLZJ9	46	000 5.2943	19,492,600.00	97,749,888,888.89	SUNGARD	-8,555.55
A 41678	BANK OF AMERICA C P 07/17/07 01/02/08	0660P0A45	46	000 5.3301	48,779,444.44	97,749,888,888.89	SUNGARD	-12,833.33
A 41725	UNION BANK C P 07/06/07 01/04/08	9048SLZJ9	40	000 5.3298	26,291,565.00	97,720,666,666.67	SUNGARD	-8,190.00
A 41725	UNION BANK C P 07/31/07 01/09/08	9048SLZJ9	46	000 5.2512	19,538,300.00	97,647,611,111.11	SUNGARD	-11,627.78
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 19.01%(M)						664,932,846.66	5,752,512.64	.00
						659,312,431.68	-132,097.66	

A 41711	WELLS FARGO N C D 07/25/07 08/21/07	9497P57K0	19	100 5.2800	25,000,000.00	24,999,786.94	25,666.67	
A 41575	BOA NEGOTIABLE C D 02/23/07 08/23/07	06050GC65	41	000 5.3150	50,000,000.00	99,993,177,743.26	SUNGARD	-213.06
A 41693	WELLS FARGO N C D 07/20/07 08/24/07	9497P57F1	19	100 5.2800	50,000,000.00	99,993,734,538.49	SUNGARD	-3,132.73
A 41675	WELLS FARGO N C D 07/03/07 08/31/07	9497P53G3	41	000 5.2700	30,000,000.00	99,998,687,068.1	SUNGARD	-307.82
A 41584	BOA NEGOTIABLE C D 03/06/07 09/04/07	06050GD64	19	100 5.2400	50,000,000.00	99,996,428,965.1	SUNGARD	-1,071.93
A 41585	BOA NEGOTIABLE C D 03/06/07 09/04/07	06050GD64	19	100 5.2400	50,000,000.00	99,994,215,644.17	SUNGARD	-7,892.18
A 41586	BOA NEGOTIABLE C D 03/06/07 09/07/07	06050GD72	19	100 5.2400	50,000,000.00	99,994,435,111.1	SUNGARD	-7,892.18
A 41597	BOA NEGOTIABLE C D 03/16/07 09/18/07	06050GF39	19	100 5.2500	30,000,000.00	99,994,093,53.5	SUNGARD	-8,864.89
A 41717	WELLS FARGO N C D 07/27/07 09/18/07	9497P6AH1	19	100 5.2800	50,000,000.00	99,980,117,613.7	SUNGARD	-5,906.47
A 41617	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,999,468,777.7	SUNGARD	
A 41618	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,998,222,222.68	SUNGARD	
A 41619	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41620	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41621	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41622	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41623	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41624	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41625	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41626	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41627	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41628	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41629	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41630	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41631	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41632	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41633	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41634	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41635	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41636	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41637	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41638	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41639	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41640	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41641	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41642	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41643	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41644	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41645	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41646	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41647	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41648	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41649	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41650	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41651	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41652	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41653	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41654	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41655	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41656	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41657	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41658	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41659	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41660	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41661	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41662	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41663	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41664	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41665	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41666	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41667	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41668	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41669	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41670	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41671	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41672	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41673	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41674	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41675	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41676	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41677	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41678	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41679	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41680	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41681	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41682	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41683	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41684	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41685	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41686	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41687	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41688	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41689	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41690	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41691	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41692	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41693	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41694	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41695	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41696	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41697	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41698	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41699	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41700	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41701	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41702	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00	99,989,357,78	SUNGARD	
A 41703	BOA NEGOTIABLE CD 07/17/07 10/02/07	06050GG20	19	100 5.2600	50,000,000.00			

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 07/31/07

MAJOR SORT KEY IS ICC#

PAGE: 7
RUN: 08/01/07 08:54:39

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CDM YTM	PAYE TR	PAR/ BOOK	SHARES BOOK	MARKET PRICE	MARKET VALUE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41498	MISSION AREA CR UNION 11/02/06 11/02/07		19	100	4.5000		100,000.00		98,628.25	400.00		
			62	000	4.5000		100,000.00		98,628,250,000.00	SUNGARD		-1,371.75
A 41710	PUBLIC TIME DEPOSIT 07/16/07 07/16/08		19	100	5.6300		100,000.00		94,856.94	250.22		
			60	000	5.6300		100,000.00		94,856,944,444.44	SUNGARD		-5,143.06
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT												
			.01%(M)		5.0650		200,000.00		193,485.19	650.22		.00
					5.0650		200,000.00		96,742,597,000.00			-6,514.51
A 41419 CITIBANK FTD 270490733												
	08/09/06 08/09/07		19	100	5.5000		5,000,000.00		5,000,000.00*	763.89		0.00
			48	000	5.5000		5,000,000.00		100,000,000,000.00	BOOK		
A 41528	CITIBANK FTD 270491061		19	100	5.3000		10,000,000.00		9,772,850.00	1,472.22		
	01/02/07 01/02/08		48	000	5.3000		10,000,000.00		97,728,500,000.00	SUNGARD		-227,150.00
A 41554	FIRST NATL BK PUBLIC TIME DPT		19	100	5.2500		5,000,000.00		4,873,887.50	729.17		
	01/19/07 01/19/08		63	000	5.2500		5,000,000.00		97,477,750,000.00	SUNGARD		-126,112.50
A 41558	CITIBANK FTD 270491111		19	100	5.4500		10,000,000.00		9,738,925.00	1,513.89		
	01/25/07 01/25/08		48	000	5.4500		10,000,000.00		97,389,250,000.00	SUNGARD		-261,075.00
A 41640	CITIBANK FTD 270491285		19	100	5.3500		10,000,000.00		9,617,944.44	1,486.11		
	04/18/07 04/17/08		48	000	5.3500		10,000,000.00		96,179,444,444.44	SUNGARD		-382,055.56
A 41663	citibank ftd 270491400		19	100	5.3500		10,000,000.00		9,543,002.78	1,486.11		
	06/07/07 06/07/08		48	000	5.3500		10,000,000.00		95,430,027,777.78	SUNGARD		-456,997.22
SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M 1.39%(M)												
					5.3650		50,000,000.00		48,546,609.72	7,451.39		.00
					5.3650		50,000,000.00		97,093,219,000.00			-1,453,390.28
GRAND TOTAL												
			4.9632		353,920,000.00		349,847,602.54		45,419,373.19			1,459,332.37
			5.1420		347,080,893.86		98,849,345,000.00					-2,137,197.11

* MARKET = BOOK LESS PURCHASE INTEREST

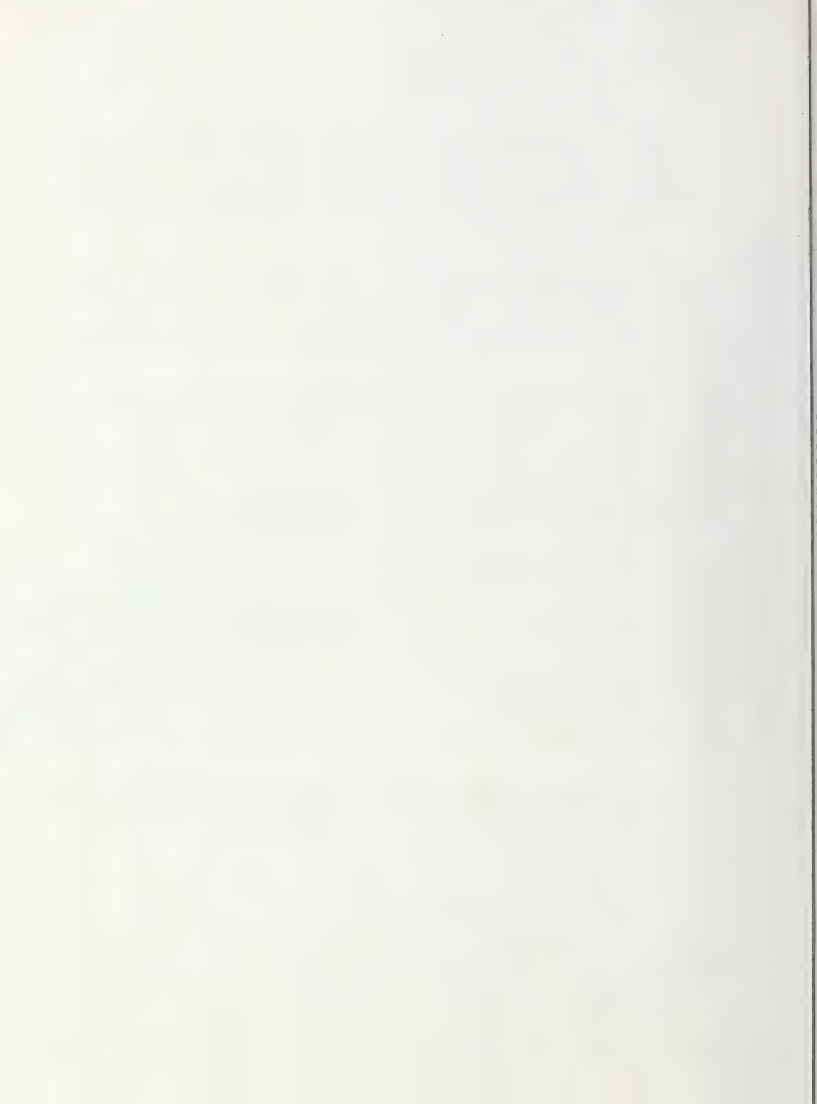
INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/PURP	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR SHARE	BOOK VALUE
A 41722	T BILL	912795C33	100	01/17/08	07/30/07	000	4.725	4.833	97.756	25,000,000.00	24,438,906.25
SUBTOTAL (Inv Type) 11 TREASURY BILLS .70%(C)											
							4.725	4.833	97.756	25,000,000.00	24,438,906.25
A 41522	T NOTE (98.20)	912828C89	100	08/15/07	12/29/06	000	2.750	5.032	98.598	50,000,000.00	49,238,828.13
A 41089	T NOTE (99.30)	912828A07	100	01/31/08	06/31/07	000	4.375	4.416	99.922	25,000,000.00	24,980,583.51
A 41564	T NOTE (98.22)	912828A70	100	02/15/08	06/14/07	000	3.000	5.073	99.631	5,000,000.00	4,981,555.95
A 41703	T NOTE (98.28)	912828A71	100	02/15/08	07/24/07	000	3.000	5.071	100.185	5,000,000.00	5,009,243.36
A 41134	T NOTE (98.27)	912828EY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41135	T NOTE (99.27)	912828EY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41137	T NOTE (99.27)	912828EY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41138	T NOTE (99.27)	912828EY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41210	T NOTE (99.21)	912828EY2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41211	T NOTE (99.21)	912828EY2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41212	T NOTE (99.21)	912828EY2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41214	T NOTE (99.21)	912828EY2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41215	T NOTE (99.21)	912828EY2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41216	T NOTE (99.21)	912828EY2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41217	T NOTE (99.21)	912828EY2	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41708	T NOTE (99.23)	912828EY2	100	03/31/08	07/24/07	000	4.625	5.031	101.176	10,000,000.00	10,117,586.67
A 41709	T NOTE (99.23)	912828EY2	100	03/31/08	07/24/07	000	4.625	5.026	101.180	10,000,000.00	10,117,977.29
A 41710	T NOTE (99.23)	912828EY2	100	03/31/08	07/24/07	000	4.875	4.879	99.992	30,000,000.00	29,997,656.25
A 41618	UNITED STATES TREAS NTS	912828F9C	100	04/30/08	04/03/07	000	4.875	5.022	101.009	5,000,000.00	5,050,441.58
A 4701	T NOTE (99.29)	912828F9C	100	04/30/08	07/24/07	000	4.875	5.022	101.009	5,000,000.00	5,050,441.58
A 4702	T NOTE (99.29)	912828F9C	100	04/30/08	07/24/07	000	4.875	5.022	101.009	5,000,000.00	5,050,441.58
A 4706	T NOTE (99.00)	912828D74	100	05/15/08	07/24/07	000	3.750	5.009	99.721	10,000,000.00	9,971,722.15
A 4707	T NOTE (99.00)	912828D74	100	05/15/08	07/24/07	000	3.750	5.014	99.717	10,000,000.00	9,971,722.15
A 41723	T NOTE (98.05)	912828D74	100	05/15/08	07/31/07	000	3.750	4.869	99.921	5,000,000.00	4,996,068.28
A 41728	T NOTE (98.10)	912828D74	100	05/15/08	07/31/07	000	3.750	4.869	99.921	5,000,000.00	4,996,068.28
A 41697	T NOTE (98)	912828B96	100	12/15/08	07/23/07	000	3.375	4.867	98.364	5,000,000.00	4,941,720.45
A 41698	T NOTE (98)	912828B96	100	12/15/08	07/23/07	000	3.375	4.866	98.358	10,000,000.00	9,835,822.23
A 41699	T NOTE (98)	912828B96	100	12/15/08	07/23/07	000	3.375	4.907	98.304	5,000,000.00	4,915,176.74
A 41700	T NOTE (98)	912828B96	100	12/15/08	07/23/07	000	3.375	4.907	98.311	5,000,000.00	4,915,176.74
A 41662	T NOTE (99.19)	912828G80	100	12/31/08	06/08/07	000	4.750	5.038	99.570	20,000,000.00	19,914,062.50
SUBTOTAL (Inv Type) 11 TREASURY NOTES .70%(C)											
							4.750	5.038	99.570	20,000,000.00	19,914,062.50
SUBTOTAL (Inv Type) 22 TREASURY SECURITIES .70%(C)											
							4.737	4.835	99.631	625,000,000.00	622,692,542.16

(SIRPT)

CITY/COUNTY OF SAN FRANCISCO
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MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY DATE	PURCHASE DATE	SAF/PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41619	FEDERAL NATL MTG ASSN DI	313588RM9	100	01/07/08	04/03/07	000	4.900	5.093	96.203	35,000,000.00	33,670,875.00
A 41674	FANNIE MAE	313588RR8	100	01/11/08	07/05/07	000	5.040	5.178	97.340	25,000,000.00	24,335,000.00
A 41691	FANNIE MAE	313588RR7	100	01/16/08	07/19/07	000	5.090	5.224	97.441	10,000,000.00	9,744,086.11
A 41688	FANNIE MAE	313588RS6	100	01/31/08	07/18/07	000	5.040	5.183	97.242	15,000,000.00	14,586,300.00
A 41668	FEDERAL NATL MTG ASSN DI	313588SN6	100	02/01/08	02/14/07	000	4.991	5.247	95.120	25,000,000.00	23,779,977.78
A 41679	FEDERAL NATL MTG ASSN DI	313588SN6	100	02/01/08	02/16/07	000	4.965	5.217	95.173	45,000,000.00	42,824,812.50
A 41689	FEDERAL NATL MTG ASSN DI	313588SN6	100	02/01/08	02/13/07	000	4.880	5.147	95.390	37,000,000.00	35,294,320.50
A 41605	FEDERAL NATL MTG ASSN DI	313588SN7	100	02/01/08	03/23/07	000	4.850	5.065	95.581	20,000,000.00	19,116,177.78
A 41659	FEDERAL NATL MTG ASSN DI	313588SR7	100	02/04/08	03/20/07	000	4.880	5.102	95.659	25,000,000.00	23,939,062.50
A 41660	FEDERAL NATL MTG ASSN DI	313588SV2	100	02/11/08	03/09/07	000	4.880	5.105	95.549	25,000,000.00	23,912,166.67
A 41658	FEDERAL NATL MTG ASSN DI	313588TC9	100	02/15/08	03/20/07	000	4.790	5.016	95.489	50,000,000.00	47,744,708.33
A 41661	FEDERAL NATL MTG ASSN DI	313588TC9	100	02/17/08	04/13/07	000	4.860	5.088	95.518	15,000,000.00	14,327,700.00
A 41635	FEDERAL NATL MTG ASSN DI	313588UC9	100	03/17/08	04/13/07	000	4.890	5.127	95.382	25,000,000.00	23,845,416.67
A 41694	FANNIE MAE	313588UK9	100	03/17/08	07/23/07	000	5.000	5.150	96.708	25,000,000.00	24,176,916.67
A 41622	FEDERAL NATL MTG ASSN DI	313586UW3	100	03/28/08	04/05/07	000	4.845	5.090	95.182	50,000,000.00	47,150,958.33
SUBTOTAL (Inv Type) 41	FNMA DISCOUNT NOTES			17.63%(C)			4.940	5.142	96.037	637,000,000.00	611,756,641.40
A 41704	FED FARM CREDIT	313312LX6	100	09/19/07	07/24/07	000	5.130	5.172	99.188	3,000,000.00	2,975,632.50
SUBTOTAL (Inv Type) 42	FARM CREDIT DISCOUNT NOTES			.09%(C)			5.130	5.172	99.188	3,000,000.00	2,975,632.50
A 41564	FEDL HOME LOAN BK CONS D	313384KD0	100	08/08/07	02/08/07	000	5.075	5.208	97.448	25,000,000.00	24,362,100.69
A 41572	FEDL HOME LOAN BK CONS D	313384KD0	100	08/08/07	02/20/07	000	5.060	5.183	97.625	28,000,000.00	27,354,891.11
A 41671	F H L B	313384KV0	100	08/24/07	06/25/07	000	5.140	5.184	99.143	50,000,000.00	49,571,666.67
A 41720	F H L B	313384KV0	100	09/07/07	07/30/07	000	5.135	5.193	99.643	15,000,000.00	14,940,510.42
A 41684	F H L B	313384LK3	100	09/07/07	07/13/07	000	5.140	5.181	99.200	38,000,000.00	37,696,166.89
A 41687	F H L B	313384LV5	100	09/17/07	07/17/07	000	5.120	5.166	99.118	20,000,000.00	19,823,644.44
A 41670	F H L B	313384LV5	100	09/19/07	07/24/07	000	5.140	5.182	99.186	9,000,000.00	8,926,755.00
A 41640	FEDL HOME LOAN BK CONS D	313384LZ0	100	09/23/07	03/26/07	000	5.020	5.149	97.504	30,000,000.00	29,261,183.33
A 41746	F H L B	313384M21	100	09/28/07	07/27/07	000	5.130	5.176	99.102	12,000,000.00	11,892,700.00
A 41641	FEDL HOME LOAN BK CONS D	313384MM8	100	10/03/07	04/05/07	000	5.030	5.161	97.471	19,000,000.00	18,616,466.68
A 41677	F H L B	313384MPL	100	10/05/07	07/06/07	000	5.130	5.197	98.703	50,000,000.00	49,481,618.00
A 41692	F H L B	313384N14	100	10/17/07	07/13/07	000	5.134	5.201	98.717	20,000,000.00	19,747,990.00
A 41718	F H L B	313384N14	100	10/24/07	07/27/07	000	5.126	5.192	98.733	12,000,000.00	11,937,670.00
A 41694	F H L B	313384PAL	100	11/09/07	05/14/07	000	5.030	5.159	97.499	50,000,000.00	49,748,468.33
A 41699	F H L B	313384PAL	100	11/09/07	05/14/07	000	5.030	5.159	97.499	50,000,000.00	49,748,468.33
A 41699	F H L B	313384PRL	100	01/16/08	07/18/07	000	5.075	5.209	97.434	25,000,000.00	24,586,641.11
A 41721	F H L B	313384SE7	100	01/25/08	07/30/07	000	5.013	5.141	97.507	25,000,000.00	24,586,641.11
A 41721	F H L B	313384SE7	100	01/25/08	07/31/07	000	4.999	5.118	97.518	25,000,000.00	24,586,641.11
SUBTOTAL (Inv Type) 41	FEDERAL HOME LOAN PUBLIC NOTES			13.81%(C)			5.068	5.174	98.210	448,000,000.00	436,941,344.54
A 41693	FEDL HOME LOAN BK CONS D	313384KX0	100	08/11/07	07/05/07	000	5.080	5.183	98.362	50,000,000.00	49,571,666.67



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INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41520	FREDDIE MAC	313396LWL	100	09/18/07	12/20/06	000	4.970	5.164	96.245	25,000,000.00	24,061,222.22
A 41578	FEDL HOME LLN MTG CORP D	313396NL3	100	10/26/07	02/27/07	000	5.030	5.205	96.633	25,000,000.00	24,158,173.61
A 41679	FREDDIE MAC	313396NWS	100	11/05/07	07/09/07	000	5.110	5.198	98.311	24,000,000.00	23,594,606.67
A 41670	FREDDIE MAC	313396PLL	100	11/19/07	06/25/07	000	5.100	5.208	97.918	15,000,000.00	14,687,625.00
A 41684	FREDDIE MAC	313396PUL	100	11/27/07	07/16/07	000	5.090	5.188	98.105	33,000,000.00	32,374,778.33
A 41684	FREDDIE MAC	313396PXS	100	11/30/07	05/02/07	000	5.000	5.152	97.056	50,000,000.00	48,527,777.78
A 41571	FEDL HOME LLN MTG CORP D	313396ODE	100	12/06/07	02/16/07	000	5.030	5.245	95.906	42,000,000.00	40,280,578.33
A 41615	FEDL HOME LLN MTG CORP D	313396ODE	100	12/07/07	03/30/07	000	4.995	5.176	97.686	40,000,000.00	38,601,400.00
A 41615	FREDDIE MAC	313396OHS	100	12/10/07	06/29/07	000	5.080	5.200	97.686	32,000,000.00	34,190,022.22
A 41672	FREDDIE MAC	313396QX9	100	12/17/07	06/28/07	000	5.070	5.196	97.827	32,000,000.00	31,224,853.33
A 41695	FREDDIE MAC	313396QX9	100	12/24/07	07/23/07	000	5.080	5.193	97.827	10,000,000.00	9,782,688.89
A 41613	FEDL HOME LLN MTG CORP D	313396SC8	100	01/22/08	03/28/07	000	4.900	5.108	95.930	15,000,000.00	14,389,541.67
A 41565	FEDL HOME LLN MTG CORP D	313396SRS	100	02/04/08	02/08/07	000	4.967	5.227	95.029	50,000,000.00	47,509,601.39
A 41606	FEDL HOME LLN MTG CORP D	313396SRS	100	02/04/08	03/23/07	000	4.840	5.056	95.735	25,000,000.00	23,931,166.67
A 41714	FREDDIE MAC	313396UW1	100	03/28/08	07/27/07	000	4.840	5.112	96.438	16,000,000.00	15,462,088.89
A 41620	FEDL HOME LLN MTG CORP D	313396UZA	100	03/31/08	04/03/07	000	4.825	5.070	95.157	32,000,000.00	28,544,042.50
A 41624	FEDL HOME LLN MTG CORP D	313396UZA	100	03/31/08	04/09/07	000	4.915	5.167	95.156	32,000,000.00	30,440,306.67
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES 15.28%(C)											549,000,000.00
-----											530,170,376.95
A 41658	BANK OF AMERICA C P	0660F1V73	100	08/07/07	06/20/07	000	5.235	5.284	99.069	25,000,000.00	24,767,333.33
A 41667	UNION BANK C P	90485JLV70	100	08/07/07	06/04/07	000	5.170	5.206	99.311	30,000,000.00	29,793,400.00
A 41712	WELLS FARGO C P	9497FV172	100	08/07/07	07/26/07	000	5.270	5.279	99.824	35,929,733.33	35,929,733.33
A 41665	BANK OF AMERICA C P	0660F1V68	100	08/14/07	06/15/07	000	5.245	5.291	99.126	40,000,000.00	34,694,041.67
A 41689	WELLS FARGO C P	9497FV1X5	100	08/31/07	07/18/07	000	5.260	5.294	99.357	25,000,000.00	24,839,277.78
A 41603	UNION BANK C P	90485JLV70	100	09/18/07	03/20/07	000	5.080	5.214	97.432	40,000,000.00	38,972,711.11
A 41666	J P MORGAN CHASE CP	4662J1M05	100	09/18/07	06/19/07	000	5.240	5.310	98.675	25,000,000.00	24,668,861.11
A 41641	BOA CP	0660F1M11	100	09/20/07	04/24/07	000	5.185	5.299	97.854	48,926,993.06	48,926,993.06
A 41642	BOA CP	0660F1M99	100	09/21/07	04/24/07	000	5.185	5.299	97.854	50,000,000.00	48,919,791.67
A 41604	BOA CP	0660F1M98	100	09/25/07	03/22/07	000	5.130	5.270	97.335	48,667,625.00	48,667,625.00
A 41648	BANK OF AMERICA C P	0660F1X22	100	10/02/07	05/03/07	000	5.180	5.296	97.813	39,125,155.56	39,125,155.56
A 41676	UNION BANK C P	90485JLVX2	100	10/02/07	07/03/07	000	5.200	5.269	98.686	29,605,666.67	29,605,666.67
A 41625	BOA CP	0660F1X97	100	10/09/07	04/09/07	000	5.165	5.304	97.374	48,687,229.17	48,687,229.17
A 41726	UNION BANK CP	90485JLVX4	100	12/24/07	07/31/07	000	5.150	5.260	97.911	19,582,277.78	19,582,277.78
A 41681	UNION BANK C P	90485JLVX8	100	12/27/07	07/30/07	000	5.170	5.284	97.846	45,000,000.00	44,030,625.00
A 41681	UNION BANK C P	90485JLVX9	100	01/02/08	07/09/07	000	5.160	5.294	97.846	20,000,000.00	19,492,600.00
A 41685	UNION BANK C P	90485JLVX9	100	01/02/08	07/17/07	000	5.200	5.330	97.559	48,779,444.44	48,779,444.44
A 41678	BANK OF AMERICA C P	0660F0A45	100	01/04/08	07/06/07	000	5.190	5.330	97.559	27,000,000.00	26,291,565.00
A 41725	UNION BANK C P	90485JLVX4	100	01/09/08	07/31/07	000	5.130	5.251	97.692	20,000,000.00	19,538,300.00
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 19.00%(C)											672,000,000.00
-----											659,312,431.68
A 41711	WELLS FARGO N C D	9497F57K0	100	08/21/07	07/25/07	000	5.280	5.280	100.000	25,000,000.00	25,000,000.00
A 41575	WVA NEGOTIABLE C D	06050GC65	100	08/23/07	02/23/07	000	5.315	5.315	100.000	50,000,000.00	50,000,000.00

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INVTMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41693	WELLS FARGO N C D	9497P57F1	100	08/24/07	07/20/07	000	5.280	5.280	100.000	25.000,000.00	25,000,000.00
A 41675	WELLS FARGO N C D	9497P53G3	100	08/31/07	07/03/07	000	5.270	5.270	100.000	30.000,000.00	30,000,000.00
A 41584	BOA NEGOTIABLE C.D	06050GD64	100	09/04/07	03/06/07	000	5.240	5.240	100.000	50.000,000.00	50,000,000.00
A 41585	BOA NEGOTIABLE C.D	06050GD64	100	09/04/07	03/06/07	000	5.240	5.240	100.000	50.000,000.00	50,000,000.00
A 41586	BOA NEGOTIABLE C.D	06050GD72	100	09/07/07	03/06/07	000	5.240	5.240	100.000	50.000,000.00	50,000,000.00
A 41597	BOA NEGOTIABLE C.D	06050GF39	100	09/18/07	03/16/07	000	5.250	5.250	100.000	30.000,000.00	30,000,000.00
A 41717	WELLS FARGO N C D	9497P6A11	100	09/18/07	07/27/07	000	5.280	5.280	100.000	30.000,000.00	30,000,000.00
A 41605	BOA NEGOTIABLE CD	06050GG20	100	10/02/07	04/02/07	000	5.260	5.260	100.000	50.000,000.00	50,000,000.00
A 41638	BOA CD	06050GH45	100	10/16/07	04/17/07	000	5.295	5.295	100.000	50.000,000.00	50,000,000.00
A 41626	BOA NEGOTIABLE CD	06050GG46	100	12/28/07	04/09/07	000	5.285	5.285	100.000	50.000,000.00	50,000,000.00
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S										490,000,000.00	490,000,000.00
A 41498	MISSION AREA CR UNION		100	11/02/07	11/02/06	000	4.500	4.500	100.000	100.000.00	100,000.00
A 41710	PUBLIC TIME DEPOSIT		100	07/16/08	07/16/07	000	5.630	5.630	100.000	100.000.00	100,000.00
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT										200,000.00	200,000.00
A 41419	CITIBANK PTD 270490733		100	08/09/07	08/09/06	000	5.500	5.500	100.000	5,000,000.00	5,000,000.00
A 41528	CITIBANK PTD 270491061		100	01/02/08	01/02/07	000	5.300	5.300	100.000	10,000,000.00	10,000,000.00
A 41554	FIRST NATL BK PUBLIC TIM		100	01/19/08	01/19/07	000	5.250	5.250	100.000	5,000,000.00	5,000,000.00
A 41558	CITIBANK PTD 270491111		100	01/25/08	01/25/07	000	5.450	5.450	100.000	10,000,000.00	10,000,000.00
A 41640	CITIBANK PTD 270491285		100	04/17/08	04/18/07	000	5.350	5.350	100.000	10,000,000.00	10,000,000.00
A 41663	citibank ptd 270491400		100	06/07/08	06/07/07	000	5.350	5.350	100.000	10,000,000.00	10,000,000.00
SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY										50,000,000.00	50,000,000.00
REPORT TOTALS										3,539,200,000.00	3,470,808,800.00
ASSETS										4,963,5142	98.068
FIXED										4,963,5142	98.068

MAJOR SORT KEY IS BANK
SETTLEMENT DATE BASIS

INVSMT	NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY DATE	PURCHASE PRICE (TICKER)	SAP/RATE	TREND YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A	41498	MISSION AREA CR UNION		100	11/02/07	11/02/06	000	4.500	100.000	100,000.00	100,000.00
A	41710	PUBLIC TIME DEPOSIT		100	07/16/08	07/16/07	000	5.630	100.000	100,000.00	100,000.00
SUBTOTAL (Bank) 19 BANK OF NEW YORK								5.065	100.00(C)	200,000.00	200,000.00
					REPORT TOTALS						
					ASSETS			5.065	100.00	200,000.00	200,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 MR. DAILY 415-54-487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 07/01/07 TO 07/31/07
 SETTLEMENT DATE BASIS
 POOLED FUNDS

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INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN	COUNPON	PAR	VALUE	BOOK	VALUE	(AMORT/	(INTEREST)	(GAIN/LOSS)
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP	YIELD	ORIGINAL	FACE	PREM	(DISC)	AMORT/	(ACCRET)	SETTLEMENT
FUND:													
41089	T NOTE (99.30)	19	01/31/08	07/31/07	INTR	4.375						-546,875.00	
41089	T NOTE (99.30)	19	07/31/07	08/01/07	SALE	4.416						-132,377.05	546,875.00
41089	T NOTE (99.30)	19	40/11/30/07	07/27/07	SALE	4.250	-20,000,000.00			-19,875,000.00		-132,377.05	-77,343.75
41457	FNMA DISCOUNT NOTES	19	07/27/07	07/27/07	NAT	4.611				125,000.00			20,084,720.80
41457	FNMA DISCOUNT NOTES	19	07/31/07	07/31/07	NAT	4.900	-50,000,000.00			-47,910,694.44		-2,089,305.56	
41459	FNMA DISCOUNT NOTES	19	08/01/07	07/31/07	NAT	5.114							50,000,000.00
41459	FNMA DISCOUNT NOTES	19	07/17/07	07/17/07	NAT	4.900	-25,000,000.00			-24,006,388.89		-993,611.11	
41483	FEDERAL NATL MTG ASSEN	19	08/01/07	07/17/07	NAT	5.103							25,000,000.00
41483	FEDERAL NATL MTG ASSEN	19	07/11/07	07/11/07	NAT	4.980	-50,000,000.00			-48,257,000.00		-1,743,000.00	
41484	FEDERAL NATL MTG ASSEN	19	08/01/07	07/11/07	NAT	5.160							50,000,000.00
41484	FEDERAL NATL MTG ASSEN	19	07/24/07	07/24/07	NAT	4.960	-50,000,000.00			-48,174,444.44		-1,825,555.56	
41485	FEDL HOME LLN MTG CORP	19	08/01/07	07/24/07	NAT	5.148							50,000,000.00
41485	FEDL HOME LLN MTG CORP	19	07/23/07	07/23/07	NAT	4.960	-50,000,000.00			-48,181,333.33		-1,818,666.67	
41490	FEDL HOME LLN MTG CORP	19	08/01/07	07/23/07	NAT	5.147							50,000,000.00
41490	FEDL HOME LLN MTG CORP	19	07/02/07	07/02/07	NAT	5.020	-50,000,000.00			-48,368,500.00		-1,631,500.00	
41492	FNMA DISCOUNT NOTES	19	08/01/07	07/02/07	NAT	5.189							50,000,000.00
41492	FNMA DISCOUNT NOTES	19	07/31/07	07/31/07	NAT	4.990	-15,000,000.00			-14,467,733.33		-532,266.67	
41496	FEDL HOME LLN MTG CORP	19	08/01/07	07/31/07	NAT	5.174							15,000,000.00
41496	FEDL HOME LLN MTG CORP	19	07/23/07	07/23/07	NAT	5.010	-30,000,000.00			-28,964,600.00		-1,035,400.00	
41518	FMC DISCOUNT NOTES	19	08/01/07	07/23/07	NAT	5.189							30,000,000.00
41518	FMC DISCOUNT NOTES	19	07/19/07	07/19/07	NAT	5.010	-25,000,000.00			-24,238,062.50		-761,937.50	
41547	FEDL HOME LLN MTG CORP	19	08/01/07	07/19/07	NAT	5.167							25,000,000.00
41547	FEDL HOME LLN MTG CORP	19	07/02/07	07/02/07	NAT	5.066	-42,000,000.00			-40,942,050.33		-1,057,949.67	
41566	UNION BANK CP	19	08/01/07	07/02/07	NAT	5.197							42,000,000.00
41566	UNION BANK CP	19	07/10/07	07/10/07	NAT	5.170	-33,000,000.00			-32,284,385.83		-715,614.17	
41580	UNION BANK CP	19	08/01/07	07/10/07	NAT	5.285							33,000,000.00
41580	UNION BANK CP	19	07/24/07	07/24/07	NAT	5.110	-25,000,000.00			-24,481,902.78		-518,097.22	
41587	FEDL HOME LLN MTG CORP	19	08/01/07	07/24/07	NAT	5.218							25,000,000.00
41587	FEDL HOME LLN MTG CORP	19	07/09/07	07/09/07	NAT	5.080	-40,000,000.00			-39,294,444.44		-705,555.56	
41614	UNITED STATES TREAS BI	19	08/01/07	07/09/07	NAT	5.171							40,000,000.00
41614	UNITED STATES TREAS BI	19	09/27/07	07/10/07	SALE	4.855	-25,000,000.00			-24,386,381.94		-347,267.36	-5,486.11
41616	FEDL HOME LOAN BK CONS	19	07/11/07	07/10/07	NAT	4.977				613,618.06			24,739,135.42
41616	FEDL HOME LOAN BK CONS	19	07/06/07	07/06/07	NAT	5.080	-25,000,000.00			-24,664,861.11		-335,138.89	
41621	UNION BANK CP	19	08/01/07	07/06/07	NAT	5.149							25,000,000.00
41621	UNION BANK CP	19	07/02/07	07/02/07	NAT	5.207	-50,000,000.00			-49,357,500.00		-642,500.00	
41637	FEDL HOME LOAN BK CONS	19	08/01/07	07/02/07	NAT	5.140							50,000,000.00
41637	FEDL HOME LOAN BK CONS	19	07/06/07	07/06/07	NAT	5.125	-44,000,000.00			-43,498,888.89		-501,111.11	
41639	FEDL HOME LOAN BK CONS	19	08/01/07	07/06/07	NAT	5.184							44,000,000.00
41639	FEDL HOME LOAN BK CONS	19	07/11/07	07/11/07	NAT	5.120	-41,000,000.00			-40,498,524.44		-501,475.56	
41641	BOA CP	19	08/01/07	07/11/07	NAT	5.120							41,000,000.00
41641	BOA CP	19	07/24/07	07/24/07	NAT	5.225	50,000,000.00			-49,146,875.00		-656.12	
41644	FEDL HOME LOAN BK CONS	19	08/01/07	07/24/07	NAT	5.140							50,000,000.00
41644	FEDL HOME LOAN BK CONS	19	07/06/07	07/06/07	NAT	5.184							41,000,000.00
41644	FEDL HOME LOAN BK CONS	19	07/11/07	07/11/07	NAT	5.120							41,000,000.00
41644	FEDL HOME LOAN BK CONS	19	08/01/07	07/11/07	NAT	5.120							41,000,000.00
41644	FEDL HOME LOAN BK CONS	19	07/24/07	07/24/07	NAT	5.225							41,000,000.00

* ACTIVE TRANSACTIONS *

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FUND: 100 POOLED FUNDS										
INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT / (ACCRET)	SETTLEMENT
41646	UNION BANK C P	19	46	07/30/07	07/30/07	MAT	5.190	-50,000,000.00	-49,351,250.00	-648,750.00
com				08/01/07	07/30/07		5.258			50,000,000.00
41649	F H L B	19	40	07/26/07	07/26/07	MAT	5.050	-50,000,000.00	-49,417,847.22	-582,152.78
com				08/01/07	07/26/07		5.109			50,000,000.00
41650	F H L B	19	40	07/27/07	07/27/07	MAT	5.050	-50,000,000.00	-49,410,833.33	-589,166.67
com				08/01/07	07/27/07		5.110			50,000,000.00
41651	F H L B	19	40	07/30/07	07/30/07	MAT	5.050	-25,000,000.00	-24,694,895.83	-305,104.17
com				08/01/07	07/30/07		5.112			25,000,000.00
41655	F H L B	19	41	07/13/07	07/13/07	MAT	5.120	-50,000,000.00	-49,580,444.44	-419,555.56
com				08/01/07	07/13/07		5.163			50,000,000.00
41661	T NOTE (97.30)	19	40	08/15/08	07/16/07	SALE	3.250	-25,000,000.00	-24,726,384.46	-58,593.75
com				07/17/07	07/16/07		5.062			24,877,001.69
41669	T. NOTE (99.19)	19	40	12/31/08	07/17/07	SALE	4.750	-30,000,000.00	-29,880,468.75	-65,828.80
com				07/17/07	07/17/07		5.024			29,968,563.18
41674	FANNIE MAE	19	45	01/11/08	07/03/07	PURC	5.040	25,000,000.00	24,335,000.00	-24,335,000.00
com				07/09/07	07/05/07		5.178			-665,000.00
41675	WELLS FARGO N C D	19	41	08/31/07	07/02/07	PURC	5.270	30,000,000.00	30,000,000.00	-30,000,000.00
com				07/09/07	07/03/07		5.270			29,605,666.67
41676	UNION BANK C P	19	46	10/02/07	07/02/07	PURC	5.200	30,000,000.00	29,605,666.67	-394,333.33
com				07/09/07	07/03/07		5.269			49,351,625.00
41677	F H L B	19	40	10/05/07	07/05/07	PURC	5.130	50,000,000.00	49,351,625.00	-648,375.00
com				07/09/07	07/06/07		5.197			26,291,565.00
41678	BANK OF AMERICA C P	19	40	01/04/08	07/06/07	PURC	5.190	27,000,000.00	26,291,565.00	-708,435.00
com				07/09/07	07/06/07		5.330			23,594,606.67
41679	FREDDIE MAC	19	40	11/05/07	07/06/07	PURC	5.110	24,000,000.00	23,594,606.67	-405,393.33
com				07/09/07	07/09/07		5.198			9,828,247.22
41680	FANNIE MAE	19	40	11/07/07	07/06/07	PURC	5.110	10,000,000.00	9,828,247.22	-171,752.78
com				07/09/07	07/09/07		5.199			19,492,600.00
41681	UNION BANK C P	19	46	01/02/08	07/09/07	PURC	5.090	20,000,000.00	19,507,400.00	-19,492,600.00
com				07/09/07	07/09/07		5.294			19,505,138.89
41682	Fannie Mae	19	40	01/02/08	07/10/07	PURC	5.090	20,000,000.00	19,505,138.89	-494,861.11
com				07/11/07	07/11/07		5.219			37,696,168.89
41683	F H L B	19	40	09/07/07	07/11/07	PURC	5.140	38,000,000.00	37,696,168.89	-303,831.11
com				07/16/07	07/13/07		5.181			32,374,778.33
41684	FREDDIE MAC	19	87	11/27/07	07/13/07	PURC	5.090	33,000,000.00	32,374,778.33	-625,221.67
com				07/16/07	07/16/07		5.188			-837,588.89
41685	T BILL	19	40	01/10/08	07/13/07	PURC	4.840	35,000,000.00	34,162,411.11	-837,588.89
com				07/16/07	07/16/07		4.959			-34,162,411.11
40				07/19/07	07/19/07	SALE	4.840	-35,000,000.00	-34,162,411.11	-14,116.67
com				07/19/07	07/19/07		4.959			34,176,527.78
41686	UNION BANK C P	19	46	01/02/08	07/17/07	PURC	5.200	50,000,000.00	48,779,444.44	-837,588.89
com				07/17/07	07/17/07		5.330			-1,220,555.56
41687	F H L B	19	87	09/17/07	07/17/07	PURC	5.120	20,000,000.00	19,823,644.44	-48,779,444.44
com				07/17/07	07/17/07		5.166			-176,355.56

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO

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MR. DANIEL DALY 415-554-487

RUN: 08/01/07 08:54:34

DETAIL TRANSACTION REPORT - FIXED INCOME

07/01/07 TO 07/31/07

SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TYN	Coupon	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL PRICE	PREM / (DISC)	AMOUNT / (ACCRET)	SETTLEMENT
41688	FANNIE MAE	19	45	01/31/08	07/17/07	PURC	5.040	15,586,300.00		-14,586,300.00
com				07/18/07	07/18/07		5.183	-813,700.00		
41689	WELLS FARGO C P	19	41	08/31/07	07/18/07	PURC	5.260	25,000,000.00		-24,839,277.78
com				07/18/07	07/18/07		5.294	-160,722.22		
41690	F H L B	19	40	01/16/08	07/17/07	PURC	5.075	20,000,000.00		-19,486,861.11
com				07/18/07	07/18/07		5.209	-513,138.89		
41691	FANNIE MAE	19	45	01/16/08	07/18/07	PURC	5.090	10,000,000.00		-9,744,086.11
com				07/19/07	07/19/07		5.224	-255,913.89		
41692	F H L B	19	45	10/17/07	07/18/07	PURC	5.134	20,000,000.00		-19,743,300.00
com				07/19/07	07/19/07		5.201	-256,700.00		
41693	WELLS FARGO N C D	19	41	08/24/07	07/20/07	PURC	5.280	25,000,000.00		-25,000,000.00
com				07/20/07	07/20/07		5.280	25,000,000.00		
41694	FANNIE MAE	19	40	03/17/08	07/20/07	PURC	5.000	24,176,916.67		-24,176,916.67
com				07/20/07	07/23/07		5.150	-823,083.33		
41695	FREDDIE MAC	19	43	12/24/07	07/20/07	PURC	5.080	10,000,000.00		-9,782,688.89
com				07/20/07	07/23/07		5.193	-217,311.11		
41696	T BILL	19	87	01/17/08	07/20/07	PURC	4.840	25,000,000.00		-24,401,722.22
com				07/20/07	07/23/07		4.959	-598,277.78		
41697	T NOTE (98)	19	40	07/25/07	07/25/07	SALE	4.840	-25,000,000.00		-24,401,722.22
com				07/25/07	07/25/07		4.959	598,277.78		
41698	T NOTE (98)	19	45	12/15/08	07/20/07	PURC	3.375	5,000,000.00		-4,916,301.74
com				07/20/07	07/23/07		4.860	-81,698.26		
41699	T NOTE (98)	19	40	12/15/08	07/20/07	PURC	3.375	10,000,000.00		-9,835,822.23
com				07/20/07	07/23/07		4.866	-164,177.77		
41700	T NOTE (98)	19	43	12/15/08	07/20/07	PURC	3.375	5,000,000.00		-4,915,176.74
com				07/20/07	07/23/07		4.907	-84,823.26		
41701	T NOTE (98)	19	89	12/15/08	07/20/07	PURC	3.375	5,000,000.00		-4,915,567.37
com				07/20/07	07/23/07		4.901	-84,432.63		
41702	T NOTE (99.29)	19	40	04/30/08	07/23/07	PURC	4.875	5,050,441.58		-5,050,441.58
com				07/24/07	07/24/07		5.022	50,441.58		
41703	T NOTE (98.28)	19	45	04/30/08	07/23/07	PURC	4.875	5,000,000.00		-5,000,000.00
com				07/24/07	07/24/07		5.022	5,000,000.00		
41704	FED FARM CREDIT	19	40	02/15/08	07/23/07	PURC	3.000	5,000,000.00		-4,915,567.37
com				07/24/07	07/24/07		5.071	50,441.58		
41705	F H L B	19	89	09/19/07	07/23/07	PURC	5.130	3,000,000.00		-2,975,632.50
com				07/24/07	07/24/07		5.172	24,167.80		
41706	T NOTE (99.00)	19	45	05/15/08	07/23/07	PURC	5.140	9,000,000.00		-8,926,755.00
com				07/24/07	07/24/07		5.182	-78,238.00		
41707	T NOTE (99.00)	19	40	05/15/08	07/23/07	PURC	3.750	5,000,000.00		-4,986,056.19
com				07/24/07	07/24/07		3.750	13,943.61		
41708	T NOTE (99.23)	19	40	03/31/08	07/23/07	PURC	4.625	10,000,000.00		-9,971,722.15
com				07/24/07	07/24/07		4.661	24,888.82		
								10,117,586.67		
								117,586.67		

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DAILY 415-54-487

* ACTIVE TRANSACTIONS *

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DETAIL TRANSACTION REPORT - FIXED INCOME

07/01/07 TO 07/31/07

SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT

41709 T	NOTE (99.23)	19	45	03/31/08	07/23/07	PURC	4.625	10,000,000.00	10,117,977.29
tom				07/24/07	07/24/07		5.026		117,977.29
41711	WELLS FARGO N C D	19	41	08/21/07	07/23/07	PURC	5.280	25,000,000.00	25,000,000.00
tom				07/25/07	07/25/07		5.280		
41712	WELLS FARGO C P	19	41	08/07/07	07/25/07	PURC	5.279	40,000,000.00	39,929,733.33
tom				07/25/07	07/26/07		4.855	25,000,000.00	24,386,381.94
41713 T	BILL	19	87	01/24/08	07/25/07	PURC	4.855	25,000,000.00	24,386,381.94
tom				07/25/07	07/26/07		4.977		613,618.06
		40		07/26/07	07/26/07	SALE	4.855	-25,000,000.00	-24,386,381.94
41714	FREDDIE MAC	19	87	03/28/08	07/26/07	PURC	4.940	16,000,000.00	15,462,088.89
tom				07/26/07	07/27/07		5.113		-537,911.11
41716 F	H L B	19	45	09/28/07	07/26/07	PURC	5.130	12,000,000.00	11,892,270.00
tom				07/26/07	07/27/07		5.176		-107,730.00
41717	WELLS FARGO N C D	19	41	09/18/07	07/26/07	PURC	5.280	30,000,000.00	30,000,000.00
tom				07/26/07	07/27/07		5.280		
41718 F	H L B	19	45	10/24/07	07/26/07	PURC	5.126	12,000,000.00	11,847,928.67
tom				07/27/07	07/27/07		5.192		-11,847,928.67
41719	UNION BANK C P	19	46	12/27/07	07/27/07	PURC	5.170	45,000,000.00	44,030,625.00
tom				07/30/07	07/30/07		5.284		-969,375.00
41720 F	H L B	19	45	08/24/07	07/27/07	PURC	5.135	15,000,000.00	14,946,510.42
tom				07/30/07	07/30/07		5.153		-53,849.58
41721 F	H L B	19	45	01/25/08	07/27/07	PURC	5.013	25,000,000.00	24,376,856.25
tom				07/30/07	07/30/07		5.141		-623,143.75
41722 T	BILL	19	40	01/17/08	07/30/07	PURC	4.725	25,000,000.00	24,438,306.25
tom				07/30/07	07/30/07		4.833		-561,093.75
41723 T	NOTE (99.05)	19	40	05/15/08	07/30/07	PURC	3.750	5,000,000.00	4,996,068.28
tom				07/30/07	07/31/07		4.869		-3,931.72
41725	UNION BANK C P	19	46	01/09/08	07/30/07	PURC	5.130	20,000,000.00	19,538,300.00
tom				07/30/07	07/31/07		5.251		-461,700.00
41726	UNION BANK CP	19	46	12/24/07	07/30/07	PURC	5.150	20,000,000.00	19,582,277.78
tom				07/30/07	07/31/07		5.260		-417,722.22
41727 F	H L B	19	45	01/25/08	07/30/07	PURC	4.999	25,000,000.00	24,382,068.06
tom				07/30/07	07/31/07		5.126		-617,931.94
41728 T	NOTE (98.10)	19	40	05/15/08	07/30/07	PURC	2.625	5,000,000.00	4,941,720.45
tom				07/31/07	07/31/07		4.857		-58,279.55

CITY / COUNTRY OF SAN FRANCISCO

MR. DANIEL DALY 415-554-4487

* ACTIVE TRANSACTIONS *

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DETAIL TRANSACTION REPORT - FIXED INCOME

07/01/07 TO 07/31/07

SETTLEMENT DATE BASIS

FUND: 100

POOLED FUNDS

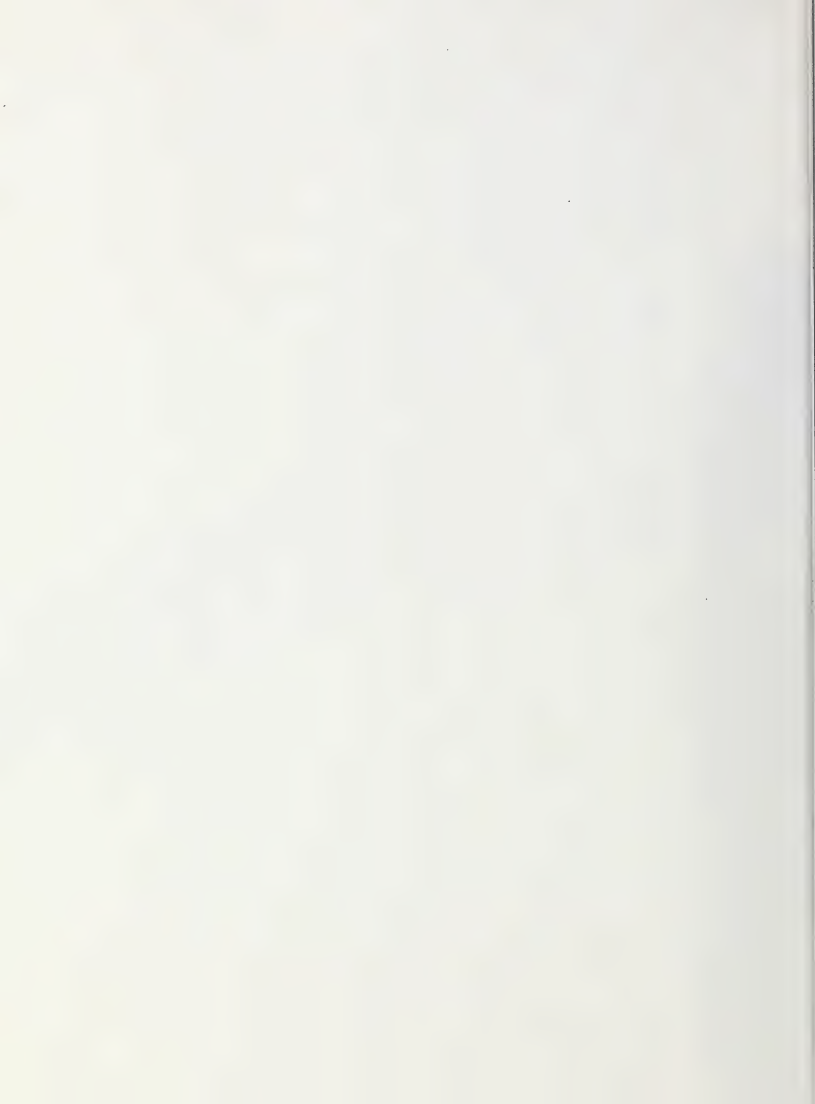
INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/ (ACCRET)	SETTLEMENT
41369	MISSION BANK CD	19	60	07/16/07	07/16/07	MAT	5,630		
tom				08/01/07	07/16/07		5,630	-250.22	100,250.22
41419	CITIBANK PTD 270490733	19		08/09/07	07/31/07	INTR	5,500	-23,680.56	23,680.56
tom				07/31/07	08/01/07	07/31/07	5,500	-45,638.89	45,638.89
41528	CITIBANK PTD 270491061	19		01/02/08	07/31/07	INTR	5,300	-22,604.17	22,604.17
tom				07/31/07	08/01/07	07/31/07	5,300	-46,930.56	46,930.56
41554	FIRST NATL BK PUBLIC T	19		01/19/08	07/31/07	INTR	5,250	-46,069.44	46,069.44
tom				07/31/07	08/01/07	07/31/07	5,250	-46,069.44	46,069.44
41558	CITIBANK PTD 270491111	19		01/25/08	07/31/07	INTR	5,450		
tom				07/31/07	08/01/07	07/31/07	5,450		
41640	CITIBANK PTD 270491285	19		04/17/08	07/31/07	INTR	5,350		
tom				07/31/07	08/01/07	07/31/07	5,350		
41663	citibank ptd 270491400	19		06/07/08	07/31/07	INTR	5,350		
tom				07/31/07	08/01/07	07/31/07	5,350		
41710	PUBLIC TIME DEPOSIT	19	60	07/16/08	07/16/07	PURC	5,630		
tom				07/24/07	07/16/07		5,630		
							100,000.00		100,000.00
							-100,000.00		-100,000.00



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/07 TO 07/31/07
REPORT GRAND TOTALS
ASSETS

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[illegible]



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM

MAYOR

José Cisneros

TREASURER

Daniel P. Daly

CHIEF INVESTMENT OFFICER

September 7, 2007

The Honorable Gavin Newsom
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2007 to August 31, 2007:

	Pooled	All
Interest Received	\$35,201,344	\$35,201,344
Total Net Earnings	\$30,127,451	\$30,127,451
Earned Income Yield	5.195%	5.195%
Average Age of Portfolio	121 Days	121 Days

Total cost of the securities on hand as of August 31, 2007 was \$3,344,665,736 with a market value of \$3,377,328,847 plus fixed assets accrued interests of \$17,002,915. The earned income yield for the month of August 2007 is 5.189%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of August 31, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,


José Cisneros
Treasurer

DOCUMENTS DEPT

Enc.
cc: Harvey Rose, Budget Analyst (w/Enc.)
Ed Harrington, Controller (w/Enc.)
Controller - Internal Audit Division -YTD-All Funds, YTD-Pooled Funds
Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx
Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies
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CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415 - 554 - 4487

PORTFOLIO STATISTICS

7/01/07 THROUGH 8/31/07

ALL FUNDS

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	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	34,755,913.48	.00	445,430.78	N/A	35,201,344.26
TOTAL NET EARNINGS THIS PERIOD:	29,681,290.16	.00	446,161.28	N/A	30,127,451.44
AVERAGE DAILY PORTFOLIO BALANCE:	3,365,915,782.22	.00	48,345,161.29	N/A	3,414,260,943.51
EARNED INCOME YIELD THIS PERIOD:	5.191	.000	5.433	N/A	5.195
END OF PERIOD PORTFOLIO BALANCE:	3,299,465,735.57	.00	45,200,000.00	N/A	3,344,665,735.57
CURRENT AMORTIZED BOOK VALUE:	3,300,594,283.22	.00	45,200,000.00	N/A	3,345,794,283.22
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.162	.000	5.423	N/A	5.166
WEIGHTED AVERAGE DAYS TO MATURITY:	121.44	.00	189.45	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	121.44	.00	189.45	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.195

CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DALY 415 - 554 - 4487
 PORTFOLIO STATISTICS
 7/01/07 THROUGH 8/31/07

PAGE: 1
 RUN: 09/04/07 10:28:28

FUND: 100 POOLED FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	34,755,913.48	.00	445,430.78	N/A	35,201,344.26
TOTAL NET EARNINGS THIS PERIOD:	29,681,290.16	.00	446,161.28	N/A	30,127,451.44
AVERAGE DAILY PORTFOLIO BALANCE:	3,365,915,782.22	.00	48,345,161.29	N/A	3,414,260,943.51
EARNED INCOME YIELD THIS PERIOD:	5.191	.000	5.433	N/A	5.195
END OF PERIOD PORTFOLIO BALANCE:	3,299,465,735.57	.00	45,200,000.00	N/A	3,344,665,735.57
CURRENT AMORTIZED BOOK VALUE:	3,300,594,283.22	.00	45,200,000.00	N/A	3,345,794,283.22
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.162	.000	5.423	N/A	5.166
WEIGHTED AVERAGE DAYS TO MATURITY:	121.44	.00	189.45	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	121.44	.00	189.45	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.195

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415 - 554 - 4487

PORTFOLIO STATISTICS

8/01/07 THROUGH 8/31/07

PAGE: 1
RUN: 09/04/07 10:28:03

ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	12,455,425.33	.00	214,187.50	N/A	12,669,612.83
TOTAL NET EARNINGS THIS PERIOD:	14,584,622.08	.00	214,295.92	N/A	14,798,918.00
AVERAGE DAILY PORTFOLIO BALANCE:	3,311,253,948.56	.00	46,490,322.58	N/A	3,357,744,271.14
EARNED INCOME YIELD THIS PERIOD:	5.186	.000	5.427	N/A	5.189
END OF PERIOD PORTFOLIO BALANCE:	3,299,465,735.57	.00	45,200,000.00	N/A	3,344,665,735.57
CURRENT AMORTIZED BOOK VALUE:	3,300,594,283.22	.00	45,200,000.00	N/A	3,345,794,283.22
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.162	.000	5.423	N/A	5.166
WEIGHTED AVERAGE DAYS TO MATURITY:	121.44	.00	189.45	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	121.44	.00	189.45	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.189

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
8/01/07 THROUGH 8/31/07

PAGE: 1
RUN: 09/04/07 10:28:02

FUND: 100 POOLED FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	12,455,425.33	.00	214,187.50	N/A	12,669,612.83
TOTAL NET EARNINGS THIS PERIOD:	14,584,622.08	.00	214,295.92	N/A	14,798,918.00
AVERAGE DAILY PORTFOLIO BALANCE:	3,311,253,948.56	.00	46,490,322.58	N/A	3,357,744,271.14
EARNED INCOME YIELD THIS PERIOD:	5.186	.000	5.427	N/A	5.189
END OF PERIOD PORTFOLIO BALANCE:	3,299,465,735.57	.00	45,200,000.00	N/A	3,344,665,735.57
CURRENT AMORTIZED BOOK VALUE:	3,300,594,283.22	.00	45,200,000.00	N/A	3,345,794,283.22
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.162	.000	5.423	N/A	5.166
WEIGHTED AVERAGE DAYS TO MATURITY:	121.44	.00	189.45	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	121.44	.00	189.45	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.189

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DAILY 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 8/31/07
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

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(SIRPT)

SUMMARY DESCRIPTION

(Inv Type)	CUMEN	TRDNG	BOOK	PAR	PAR	BOOK
	RATE	YIELD	PRICE	VALUE	SHARES	VALUE
(Inv Type) 11 TREASURY BILLS	1.47%	4.857	98.262	50,000,000.00		49,130,961.81
(Inv Type) 12 TREASURY NOTES	18.41%	4.401	99.659	618,000,000.00		615,892,920.60
(Inv Type) 41 FNMA DISCOUNT NOTES	18.55%	4.931	96.198	645,000,000.00		620,475,590.01
(Inv Type) 42 FARM CREDIT DISCOUNT NOTES	.24%	4.861	99.402	8,000,000.00		7,952,132.50
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	12.55%	5.006	98.282	427,000,000.00		419,665,760.36
(Inv Type) 44 FMC DISCOUNT NOTES	16.08%	4.961	96.584	557,000,000.00		537,975,545.56
(Inv Type) 81 COMMERCIAL PAPER DISC	18.79%	5.170	97.877	642,000,000.00		628,372,824.73
(Inv Type) 91 NEGOTIABLE C.D.'S	12.56%	5.270	100.000	420,000,000.00		420,000,000.00
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.01%	5.065	100.000	200,000.00		200,000.00
(Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY	1.35%	5.350	100.000	45,000,000.00		45,000,000.00

REPORT TOTALS

ASSETS

FIXED

=====

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 4 15-554-4 4 8 7
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMT)

INVESTMENTS OUTSTANDING AS OF 08/31/07

MAJOR SORT KEY IS ICC#

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CDN YTM	PAY TR	PAR/ SHARES	MARKET VALUE	MARKET PRICE	CURR ACRR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41735	T BILL 08/01/07 11/01/07	912795A84	19	100	4.8200	25,000,000.00	24,643,750.00	103,763.89	47,930.55	SUNGARD	
A 41722	T BILL 07/30/07 01/17/08	912795C33	19	100	4.7250	25,000,000.00	24,625,000.00	108,281.25	77,812.50	SUNGARD	
			40	000	4.8335	24,438,906.25	98,500,000,000			SUNGARD	
SUBTOTAL (Inv Type) 11 TREASURY BILLS 1.46%(M)											212,045.14
						4,8569	49,130,961.81	98,9375000000			125,743.05
A 41768	T NOTE 08/31/07 11/15/07	912828A80	19	100	3.0000	5,000,000.00	4,990,625.00	44,429.35		SUNGARD	-3,125.00
A 41089	T NOTE (99.30) 01/31/06 01/31/08	912828E00	19	100	3.7582	25,000,000.00	25,015,625.00	95,108.70	35,041.50	SUNGARD	
A 41664	T NOTE (98.22) 06/14/07 02/15/08	912828A77	19	100	4.4160	24,980,583.50	100,0625000000	4,971,875.00	39,648.44	SUNGARD	
A 41703	T NOTE (98.28) 07/24/07 02/15/08	912828A77	19	100	3.0000	5,000,000.00	4,971,875.00	6,929.35		SUNGARD	
A 41729	T NOTE (99.00) 08/03/07 02/15/08	912828A77	19	100	5.0708	4,943,359.38	99,4375000000	6,929.35	28,515.62	SUNGARD	
A 41730	T NOTE (99.00) 08/03/07 02/15/08	912828A77	19	100	4.9287	6,000,000.00	5,966,250.00	8,315.22	26,484.37	SUNGARD	
A 41134	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	19	100	4.9212	3,960,000.00	3,977,500.00	5,543.48	17,500.00	SUNGARD	
A 41135	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	19	100	4.6250	15,000,000.00	15,023,437.50	1,905.91	49,218.75	SUNGARD	
A 41137	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	19	100	4.7161	14,974,218.75	100,1562500000	15,023,437.50	49,218.75	SUNGARD	
A 41138	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	19	100	4.6250	15,000,000.00	15,023,437.50	1,905.91	49,218.75	SUNGARD	
A 41210	TREASURY NOTES (99.21) 03/31/06 03/31/08	912828E29	19	100	4.7161	14,974,218.75	100,1562500000	15,023,437.50	49,218.75	SUNGARD	
A 41211	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.8073	50,000,000.00	50,078,125.00	973,019.13	250,000.00	SUNGARD	
A 41212	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.8073	50,000,000.00	50,078,125.00	973,019.13	250,000.00	SUNGARD	
A 41214	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.8073	50,000,000.00	50,078,125.00	973,019.13	250,000.00	SUNGARD	
A 41215	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.8073	50,000,000.00	50,078,125.00	973,019.13	250,000.00	SUNGARD	
A 41216	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.8073	50,000,000.00	50,078,125.00	973,019.13	250,000.00	SUNGARD	
A 41217	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.8073	50,000,000.00	50,078,125.00	973,019.13	250,000.00	SUNGARD	
A 41708	T NOTE (99.23) 07/24/07 03/31/08	312828E25	19	100	5.0314	10,117,586.67	100,1562500000	194,603.83	43,359.37	SUNGARD	
A 41709	T NOTE (99.23) 07/24/07 03/31/08	312828E25	19	100	5.0255	10,015,625.00	100,1562500000	194,603.83	42,968.75	SUNGARD	

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-487
INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 2
RUN: 09/04/07 09:52:50

INVESTMENTS OUTSTANDING AS OF 08/31/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	SAF FUND	CPN RATE	PAR/ SHARES	MARKET VALUE	CURR PRICE	ACCR INT	UNREALIZED GAIN
					YTM	TR		SOURCE	UNREALIZED LOSS	
A 41618	UNITED STATES TREAS NTS 04/03/07 04/30/08	912828FC9	19	100	4.8750	30,000,000.00	30,075,000.00	492,798.91		77,343.75
			40	000	4.8789	29,997,856.25	100.2500000000	SUNGARD		
A 41701	T NOTE (99.29) 07/24/07 04/30/08	912828FC9	19	100	4.8750	5,000,000.00	5,012,500.00	82,133.15		18,359.37
			40	000	5.0222	5,050,441.58	100.2500000000	SUNGARD		
A 41702	T NOTE (99.29) 07/24/07 04/30/08	912828FC9	19	100	4.8750	5,000,000.00	5,012,500.00	82,133.15		18,359.37
			45	000	5.0222	5,050,441.58	100.2500000000	SUNGARD		
A 41706	T NOTE (99.00) 07/24/07 05/15/08	912828D74	19	100	3.7500	5,000,000.00	4,975,000.00	55,536.68		24,609.37
			45	000	5.0086	4,986,056.39	99.5000000000	SUNGARD		
A 41707	T NOTE (99.00) 07/24/07 05/15/08	912828D74	19	100	3.7500	10,000,000.00	9,950,000.00	111,073.37		49,609.37
			40	000	5.0136	9,971,722.15	99.5000000000	SUNGARD		
A 41723	T NOTE (99.05) 07/31/07 05/15/08	912828D74	19	100	3.7500	5,000,000.00	4,975,000.00	55,536.69		18,164.06
			40	000	4.8689	4,996,068.28	99.5000000000	SUNGARD		
A 41728	T NOTE (98.10) 07/31/07 05/15/08	912828A23	19	100	2.6250	5,000,000.00	4,935,937.50	38,875.68		21,679.69
			40	000	4.8567	4,941,720.45	98.7187500000	SUNGARD		
A 41731	T NOTE (98.09) 08/03/07 05/15/08	912828A23	19	100	2.6250	6,000,000.00	5,923,125.00	46,650.81		26,953.12
			40	000	4.9007	5,930,411.01	98.7187500000	SUNGARD		
A 41732	T NOTE (98.09) 08/03/07 05/15/08	912828A23	19	100	2.6250	5,000,000.00	4,935,937.50	38,875.68		22,656.25
			89	000	4.9059	4,941,813.86	98.7187500000	SUNGARD		
A 41733	T NOTE (98.09) 08/03/07 05/15/08	912828A23	19	100	2.6250	4,000,000.00	3,948,750.00	31,100.55		18,125.00
			45	000	4.9059	3,953,451.09	98.7187500000	SUNGARD		
A 41697	T NOTE (98) 07/23/07 12/15/08	912828BT6	19	100	3.3750	5,000,000.00	4,945,312.50	35,963.11		44,531.25
			45	000	4.8598	4,918,301.74	98.9062500000	SUNGARD		
A 41698	T NOTE (98) 07/23/07 12/15/08	912828BT6	19	100	3.3750	10,000,000.00	9,890,625.00	71,926.23		89,843.75
			40	000	4.8657	9,835,822.23	98.9062500000	SUNGARD		
A 41699	T NOTE (98) 07/23/07 12/15/08	912828BT6	19	100	3.3750	5,000,000.00	4,945,312.50	35,963.11		47,656.25
			43	000	4.9072	4,915,176.74	98.9062500000	SUNGARD		
A 41700	T NOTE (98) 07/23/07 12/15/08	912828BT6	19	100	3.3750	5,000,000.00	4,945,312.50	35,963.11		47,265.62
			89	000	4.9013	4,915,567.37	98.9062500000	SUNGARD		
A 41738	T NOTE (98.11) 07/23/07 12/15/08	912828BT6	19	100	3.3750	8,000,000.00	7,912,500.00	57,540.99		46,875.00
			45	000	4.6679	7,905,461.07	98.9062500000	SUNGARD		
A 41740	T NOTE (98) 08/08/07 12/15/08	912828BT6	19	100	3.3750	5,000,000.00	4,945,312.50	35,963.12		24,023.44
			87	000	4.5833	4,945,725.54	98.9062500000	SUNGARD		
A 41662	T NOTE (99.19) 06/08/07 12/31/08	912828G50	19	100	4.7500	20,000,000.00	20,125,000.00	162,635.87		210,937.50
			40	000	5.0376	19,914,062.50	100.6250000000	SUNGARD		
SUBTOTAL (Inv Type) 12 TREASURY NOTES 18.30%(M)										
						4,4018	618,000,000.00	8,845,850.67		2,987,385.21
						4.8078	615,892,920.60	100.0030400000		-3,125.00
A 41598	FEDERAL NATL MTG ASSN DISC N 03/20/07 09/12/07	313588IO6	19	100	5.0600	35,000,000.00	24,972,500.00	579,791.66		11,152.78
			40	000	5.1883	24,381,555.56	99.8000000000	UPRICE		
A 41758	FANNIE MAE 08/28/07 10/01/07	313588MF8	19	100	4.6700	5,000,000.00	4,982,000.00	2,594.44		1,458.34
			87	000	4.6907	4,977,947.22	99.6400000000	UPRICE		
A 41759	FANNIE MAE 08/28/07 10/02/07	313588ML6	19	100	4.6700	5,000,000.00	4,981,000.00	2,594.44		1,106.95
			87	000	4.6913	4,977,298.61	99.6200000000	UPRICE		
A 41763	FANNIE MAE 08/28/07 10/04/07	313588MN2	19	100	4.6700	5,000,000.00	4,980,000.00	2,594.44		1,404.17
			87	000	4.6925	4,976,001.39	99.6000000000	UPRICE		

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INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 08/31/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	PRICE RATE	PAY/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41749	FANNIE MAE 09/15/07 10/31/07	313588NE2	19	100	5.1500	13,000,000.00	12,899,900.00	31,615.28	UPRICE	11,483.33
A 41680	FANNIE MAE 07/09/07 11/07/07	313588NY7	89	100	5.2074	12,856,801.39	99,230,000,000.00	76,650.00	UPRICE	10,102.78
A 41668	F N M A 06/25/07 11/13/07	313588PE9	19	100	5.1593	9,828,247.22	99,150,000,000.00	336,505.56	UPRICE	35,748.61
A 41535	FEDERAL NATL MTG ASSN DISC N 01/04/07 12/28/07	313588RB3	19	100	5.1935	34,302,245.83	34,674,500.00	1,636,666.67	UPRICE	39,694.44
A 41682	Fannie Mae 07/11/07 01/02/08	313588RG2	87	100	5.1620	47,558,638.89	98,470,000,000.00	147,044.44	UPRICE	29,816.67
A 41619	FEDERAL NATL MTG ASSN DISC N 04/03/07 01/07/08	313588RM9	19	100	5.2191	19,505,138.89	98,410,000,000.00	719,347.22	UPRICE	32,277.78
A 41674	FANNIE MAE 07/05/07 01/11/08	313588RR8	19	100	5.0934	33,670,875.00	98,350,000,000.00	203,000.00	UPRICE	34,500.00
A 41691	FANNIE MAE 07/19/07 01/16/08	313588RW7	19	100	5.1777	24,335,000.00	98,290,000,000.00	62,211.11	UPRICE	16,702.78
A 41688	FANNIE MAE 07/16/07 01/31/08	313588S84	19	100	5.2237	9,744,086.11	98,230,000,000.00	94,500.00	UPRICE	23,700.00
A 41568	FEDERAL NATL MTG ASSN DISC N 02/14/07 02/01/08	313588SN6	19	100	5.1829	14,586,300.00	98,030,000,000.00	689,728.47	UPRICE	42,793.75
A 41569	FEDERAL NATL MTG ASSN DISC N 02/16/07 02/01/08	313588SN6	19	100	5.2471	23,779,977.78	98,050,000,000.00	1,222,631.25	UPRICE	72,056.25
A 41579	FEDERAL NATL MTG ASSN DISC N 02/28/07 02/01/08	313588SN6	19	100	5.2168	42,827,812.50	98,050,000,000.00	933,581.94	UPRICE	50,597.50
A 41589	FEDERAL NATL MTG ASSN DISC N 03/12/07 02/01/08	313588SN6	19	100	5.1473	37,000,000.00	98,050,000,000.00	469,022.22	UPRICE	24,800.00
A 41605	FEDERAL NATL MTG ASSN DISC N 03/23/07 02/01/08	313588SN6	19	100	5.1056	19,116,177.78	98,050,000,000.00	545,625.00	UPRICE	27,812.50
A 41599	FNMA DISCOUNT NOTES 03/26/07 02/04/08	313588SE7	19	100	4.8500	23,939,062.50	98,050,000,000.00	559,166.66	UPRICE	31,166.67
A 41600	FEDERAL NATL MTG ASSN DISC N 03/20/07 02/08/08	313588SV8	19	100	5.1020	23,912,166.67	98,010,000,000.00	559,166.67	UPRICE	32,222.22
A 41588	FEDERAL NATL MTG ASSN DISC N 03/09/07 02/11/08	313588SY2	19	100	5.1049	33,898,611.11	97,960,000,000.00	1,170,888.89	UPRICE	44,402.78
A 41601	FEDERAL NATL MTG ASSN DISC N 03/20/07 02/15/08	313588TC9	19	100	4.8600	15,000,000.00	97,920,000,000.00	334,125.00	UPRICE	18,675.00
A 41746	FANNIE MAE 08/15/07 03/03/08	313588TV7	19	100	5.0880	14,327,700.00	97,870,000,000.00	57,375.00	UPRICE	33,500.00
A 41635	FNMA DISCOUNT NOTES 04/12/07 03/17/08	313588UK9	19	100	4.9956	24,321,625.00	97,650,000,000.00	482,208.33	UPRICE	39,875.00
A 41694	FANNIE MAE 07/23/07 03/17/08	313588UK9	19	100	5.1268	23,845,416.67	97,470,000,000.00	138,333.33	UPRICE	52,250.00
A 41622	FEDERAL NATL MTG ASSN DISC N 04/05/07 03/28/08	313588UW3	19	100	5.1495	24,176,916.67	97,470,000,000.00	1,002,645.83	UPRICE	71,395.84
SURTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES	18.75%(M)		87	000	5.0903	47,590,958.33	97,330,000,000.00	790,696.14	UPRICE	
					4.9311	645,000,000.00	633,325,900.00	12,059,613.85		
					5.1246	620,475,590.01	98,190,620,000.00			

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	SPN RATE YTM TR	PAR /SHARES	MARKET VALUE	PRICE SOURCE	CURR ACCE INT	UNREALIZED GAIN	UNREALIZED LOSS	
A 41704	FED FARM CREDIT 07/24/07 09/19/07	313312LX6	19	100	5.1300	3,000,000.00	2,992,620.00		16,672.50		315.00	
			87	000	5.1720	2,975,632.50	99,754,000,000.00		SUNGARD			
A 41760	FARM CREDIT BANK 08/28/07 10/03/07	313312MM9	19	100	4.7000	5,000,000.00	4,978,133.33		2,611.11			
			87	000	4.7222	4,976,500.00	99,562,666,666.67		SUNGARD		-977.78	
SUBTOTAL (Inv Type) 42 FARM CREDIT DISCOUNT NO 24% (M)											315.00	
					4.8609	8,000,000.00	7,970,753.33		19,283.61		-977.78	
					4.8905	7,952,132.50	99,634,170,000.00					
A 41683	P H L B 07/13/07 09/07/07	313384LK3	19	100	5.1400	38,000,000.00	37,968,840.00		271,277.78		1,393.33	
			40	000	5.1814	37,636,168.89	99,918,000,000.00		SUNGARD			
A 41744	F H L B 08/13/07 09/11/07	313384LP2	19	100	5.1200	10,000,000.00	9,986,333.33		27,022.22		555.55	
			87	000	5.1412	9,958,755.56	99,863,333,333.33		SUNGARD			
A 41687	F H L B 07/17/07 09/17/07	313384LV9	19	100	5.1200	20,000,000.00	19,956,266.67		130,844.45		1,777.78	
			87	000	5.1655	19,823,644.44	99,781,333,333.33		SUNGARD			
A 41705	F H L B 07/24/07 09/19/07	313384LX5	19	100	5.1400	9,000,000.00	8,977,860.00		50,115.00		990.00	
			89	000	5.1822	8,826,755.00	99,754,000,000.00		SUNGARD			
A 41716	F H L B 07/27/07 09/28/07	313384MGI	19	100	5.1300	12,000,000.00	11,955,720.00		61,560.00		1,890.00	
			45	000	5.1765	11,892,270.00	99,631,000,000.00		SUNGARD			
A 41741	F H L B 08/07/07 10/05/07	313384MP1	19	100	5.1150	5,000,000.00	4,976,766.67		17,760.42		920.83	
			87	000	5.1582	4,958,085.42	99,553,333,333.33		SUNGARD			
A 41692	F H L B 07/19/07 10/17/07	313384NB1	19	100	5.1340	20,000,000.00	19,874,266.67		125,497.78		5,468.89	
			45	000	5.2008	19,743,300.00	99,371,333,333.33		SUNGARD			
A 41765	F H L B 08/31/07 10/17/07	313384NB1	19	100	4.6500	7,000,000.00	6,955,993.33		904.17		-2,415.01	
			40	000	4.6784	6,957,504.17	99,371,333,333.33		SUNGARD			
A 41766	F H L B 08/31/07 10/18/07	313384NC9	19	100	4.6500	8,000,000.00	7,948,613.33		1,033.33		-2,820.00	
			40	000	4.6790	7,950,400.00	99,357,666,666.67		SUNGARD			
A 41718	F H L B 07/27/07 10/24/07	313384ND4	19	100	5.1260	12,000,000.00	11,913,080.00		61,512.00		3,639.33	
			45	000	5.1318	11,847,928.67	99,275,666,666.67		SUNGARD			
A 41737	F H L B 09/02/07 10/31/07	313384NE6	19	100	5.1100	9,000,000.00	8,926,200.00		38,325.00		2,850.00	
			40	000	5.1761	8,885,025.00	99,180,000,000.00		SUNGARD			
A 41734	F H L B 08/03/07 11/02/07	313384NT2	19	100	5.1150	6,000,000.00	5,949,160.00		24,722.50		2,015.00	
			45	000	5.1820	5,922,422.50	99,152,666,666.67		SUNGARD			
A 41654	F H L B 05/14/07 11/09/07	313384PAL	19	100	5.0300	50,000,000.00	49,528,500.00		768,472.22		10,541.67	
			40	000	5.1590	48,749,486.11	99,057,000,000.00		SUNGARD			
A 41649	F H L B 05/14/07 11/09/07	313384PAL	19	100	5.0300	40,000,000.00	39,622,800.00		614,777.78		8,433.33	
			40	000	5.1590	38,999,188.89	99,057,000,000.00		SUNGARD			
A 41752	F H L B 08/20/07 11/13/07	313384PE3	19	100	4.9266	39,540,055.56	39,600,933.33		64,933.33		-4,055.56	
			40	000	4.9600	6,000,000.00	5,939,320.00		826.67		493.33	
A 41767	F H L B 08/31/07 11/14/07	313384PFO	19	100	5.0118	5,938,000.00	5,939,320.00		SUNGARD			
			43	000	4.9400	10,000,000.00	9,886,156.67		4,116.67		461.11	
A 41761	F H L B 08/29/07 11/23/07	313384PQ6	19	100	4.9990	9,881,988.89	98,865,666,666.67		SUNGARD		488.88	
			45	000	4.9400	10,000,000.00	9,879,733.33		4,116.67			
A 41762	F H L B 08/29/07 11/28/07	313384PV5	19	100	5.0025	9,875,127.78	98,797,333,333.33		SUNGARD			
			45	000	4.9566	10,000,000.00	9,872,055.56		4,083.33		-0.01	
A 41756	F H L B 08/29/07 12/04/07	313384QBS	19	100	4.9566	9,867,972.22	98,720,555,555.56		SUNGARD			

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INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND	CFN RATE	PAR /SHARES	MARKET PRICE	CURR ACCR INT	UNREALIZED GAIN
						YTM TR	BOOK	VALUE	PRICE SOURCE	UNREALIZED LOSS
A 41747	F H L B	08/15/07 01/10/08	313384RQ4	19	100	5.0800	10,000,000.00	9,823,513.89	23,988.89	8,369.44
									SUNGARD	
A 41690	F H L B	07/16/07 01/16/08	313384RW1	19	100	5.1884	9,793,155.56	98,235,388,888.89	126,875.00	17,125.00
						5.0750	20,000,000.00	19,630,861.11		
A 41721	F H L B	07/16/07 01/16/08	313384SF7	19	100	5.2086	19,486,861.11	98,154,305,555.56	114,881.25	16,526.39
						5.0130	25,000,000.00	24,508,263.89		
A 41727	F H L B	07/16/07 01/25/08	313384SF7	19	100	5.1411	24,376,856.25	98,033,055,555.56	111,088.89	15,106.94
						4.9990	25,000,000.00	24,508,263.89		
A 41751	F H L B	07/31/07 01/25/08	313384VQ9	19	100	5.1257	24,382,068.00	98,033,055,555.56	48,697.92	
						4.6750	25,000,000.00	24,251,215.28		
						4.8267	24,214,340.28	97,004,861,111.11		-11,822.92
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC 12.51%(M)									2,697,433.27	99,046.81
						5.0931	419,665,760.36	98,932,340,000.00		-21,113.49
A 41578	FEDL HOME LLN MTG CORP DISC	02/27/07 10/26/07	313396NL3	19	100	5.0300	25,000,000.00	24,812,083.33	649,708.33	4,201.39
						5.2053	24,158,173.61	99,248,333,333.33		
A 41679	FREDDIE MAC	07/09/07 11/05/07	313396NW9	19	100	5.1100	24,000,000.00	23,786,800.00	183,960.00	8,233.33
						5.1978	23,594,606.67	99,116,666,666.67		
A 41670	FREDDIE MAC	06/25/07 11/19/07	313396PL1	19	100	5.1000	15,000,000.00	14,838,050.00	144,500.00	5,925.00
						5.2085	14,687,625.00	98,920,333,333.33		
A 41684	FREDDIE MAC	07/16/07 11/27/07	313396PU1	19	100	5.0900	33,000,000.00	32,607,630.00	219,294.17	13,557.50
						5.1883	32,374,778.33	98,810,000,000.00		
A 41645	FREDDIE MAC	05/02/07 11/30/07	313396PF5	19	100	5.1517	48,527,777.78	98,775,000,000.00	847,222.22	12,500.00
						5.0300	42,000,000.00	41,451,200.00		
A 41571	FEDL HOME LLN MTG CORP DISC	02/16/07 12/06/07	313396QD8	19	100	4.9950	40,280,578.33	98,693,333,333.33	860,250.00	10,238.89
						5.1760	38,603,400.00	98,679,222,222.22		
A 41615	FEDL HOME LLN MTG CORP DISC	03/30/07 12/07/07	313396QE6	19	100	4.9300	25,000,000.00	24,669,930.56	51,354.17	2,020.83
						5.0068	24,616,555.56	98,679,222,222.22		
A 41750	FREDDIE MAC	08/17/07 12/07/07	313396QE6	19	100	5.0800	35,000,000.00	34,523,611.11	316,088.89	17,500.00
						5.2003	34,190,022.22	98,638,888,888.89		
A 41673	FREDDIE MAC	06/26/07 12/10/07	313396QH9	19	100	5.0700	32,000,000.00	31,533,955.56	292,933.33	16,168.90
						5.1959	31,224,853.33	98,543,611,111.11		
A 41672	FREDDIE MAC	06/28/07 12/11/07	313396QO9	19	100	5.0800	10,000,000.00	9,844,833.33	56,444.44	5,700.00
						5.1928	9,782,688.89	98,448,333,333.33		
A 41695	FREDDIE MAC	07/23/07 12/24/07	313396QX4	19	100	4.9000	15,000,000.00	14,711,020.83	318,500.00	2,979.16
						5.1079	14,389,541.67	98,073,747,222.22		
A 41613	FEDL HOME LLN MTG CORP DISC	03/26/07 01/22/08	313396SC8	19	100	4.9670	50,000,000.00	48,960,000.00	1,414,215.28	36,183.33
						5.2274	47,509,601.39	97,920,000,000.00		
A 41565	FEDL HOME LLN MTG CORP DISC	02/08/07 02/04/08	313396SE5	19	100	4.8400	25,000,000.00	24,480,000.00	544,500.00	4,333.33
						5.0562	23,931,166.67	97,920,000,000.00		
A 41606	FEDL HOME LLN MTG CORP DISC	03/23/07 02/04/08	313396SE5	19	100	4.9800	7,000,000.00	6,847,866.67	16,461.67	5,705.00
						5.1072	6,825,700.00	97,856,666,666.67		
A 41748	FREDDIE MAC	08/15/07 02/11/08	313396SY0	19	100	5.1072	16,000,000.00	15,558,777.78	79,040.00	17,648.89
						5.1119	15,462,088.89	97,242,361,111.11		
A 41714	FREDDIE MAC	07/27/07 03/28/08	313396UW1	19	100	5.1119	15,462,088.89	97,242,361,111.11		

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CFN YTM	RATE TR	PAR/ SHARES	MARKET PRICE	MARKET VALUE	CURR ACCT PRICE	INT SOURCE	UNREALIZED GAIN
A 41620	FEDD HOME LLN MTG CORP DISC	333960U24	19	100	4.8230	30,000,000.00	29,160,833.33	606,894.17	12,896.66			
A 41624	FEDD HOME LLN MTG CORP DISC	333960U24	45	100	5.0695	32,541,042.50	97,202,777,777.88	633,488.89	31,093.33			
A 41757	FREDIE MAC	33396QX1	19	100	4.1668	30,440,306.67	97,202,777,777.88	3,816.67	12,361.11			
A 41753	FREDIE MAC	33396Z87	87	100	4.7479	9,646,322.22	96,625,000,000.00	28,787.50	51,975.00			
A 41755	FREDIE MAC	33396C50	19	100	4.8110	23,934,862.50	96,062,500,000.00	10,422.22	48,724.45			
A 41756	FREDIE MAC	33396C50	19	100	4.6900	16,000,000.00	15,315,000.00	8,433,943.62	334,506.10			
A 41757	FREDIE MAC	33396C50	43	000	4.9188	15,255,853.33	95,718,750,000.00					
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES							16.19%(N)					
A 41742	NELLS PARGO C P	9497F1W71	19	100	5.2600	25,000,000.00	24,977,000.00	84,013.89	-1,083.33			
A 41603	UNITON BANK C P	90485LW33	19	100	5.2824	24,894,063.44	99,508,000,000.00	931,333.33	-8,311.11			
A 41666	J P MORGAN CHASE CP	46620LW75	19	100	5.2139	38,972,711.11	99,739,333,333.33	269,277.78	-3,305.56			
A 41641	BOA CP	0660F1W11	19	100	5.3103	24,668,861.11	99,739,333,333.33	936,180.55	-8,840.28			
A 41642	BOA CP	0660F1W19	19	100	5.2987	48,926,993.06	99,708,666,666.67	936,180.55	-9,305.55			
A 41604	BOA CP	0660F1W18	19	100	5.2995	48,919,791.67	99,693,333,333.33	1,161,375.00	-13,000.00			
A 41648	BANK OF AMERICA C P	0660F1X22	19	100	5.2704	48,667,625.00	99,632,000,000.00	696,422.22	-11,711.11			
A 41676	UNITON BANK C P	90485LX29	19	100	5.2958	39,125,155.56	99,524,666,666.67	260,000.00	-8,266.67			
A 41625	BOA CP	0660F1X97	19	100	5.2693	29,605,666.67	99,524,666,666.67	1,040,173.61	-18,736.11			
A 41764	UNITON BANK CP	90485LX72	19	100	5.3043	48,687,229.17	99,417,333,333.33	7,194.44	-11,097.22			
A 41745	UNITON BANK C P	90485LYD4	19	100	5.2168	24,823,736.11	99,279,333,333.33	65,625.00	-13,180.56			
A 41726	UNITON BANK CP	90485LZQ4	19	100	5.3206	24,668,229.17	98,882,694,444.44	91,555.56	-23,433.34			
A 41719	UNITON BANK C P	90485LZT8	19	100	5.2599	19,582,277.78	98,252,000,000.00	213,262.50	-51,187.50			
A 41681	UNITON BANK C P	90485JA29	19	100	5.2838	44,030,625.00	98,206,000,000.00	154,800.00	-24,600.00			
A 41685	UNITON BANK C P	90485JA29	19	100	5.2943	19,492,600.00	98,114,000,000.00	332,222.22	-54,666.66			
A 41678	BANK OF AMERICA C P	0660F0M45	19	100	5.3301	48,779,444.44	98,114,000,000.00	221,872.50	-30,937.50			
A 41726	UNITON BANK CP	90485LZQ4	46	000	5.1900	27,000,000.00	26,482,500.00					
A 41719	UNITON BANK C P	90485LZT8	46	000	5.3296	26,231,565.00	98,083,333,333.33					

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

(REMARK)

INVESTMENTS OUTSTANDING AS OF 08/31/07
MAJOR SORT KEY IS ICC#

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	INT YTM	CEN RATE	PAR/ SHARES	BOOK	MARKET VALUE	CURR PRICE	ACCR SOURCE	UNREALIZED GAIN
A 41725	UNION BANK C P 07/31/07 01/09/08	90485JA94	19	100	5.1300	20.000,000.00	19,601,333.33		19,601,333.33	91,200.00		
A 41743	BANK OF AMERICA C P 08/08/07 02/08/08	0660P0B85	19	100	5.0950	50,000,000.00	48,773,333.33		48,773,333.33	169,813.33	SUNGARD	-28,166.67
			40	000	5.2312	48,697,944.44	97,546,666,666.67		97,546,666,666.67		SUNGARD	-94,444.44
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 18.82%(M)										7,662,522.48		00
										-414,273.61		
A 41584	BOA NEGOTIABLE C.D 01/06/07 09/04/07	06050GD64	19	100	5.2400	50,000,000.00	49,996,853.95		49,996,853.95	1,302,722.22	SUNGARD	-3,146.05
A 41585	BOA NEGOTIABLE C.D 03/06/07 09/04/07	06050GD64	19	100	5.2400	50,000,000.00	49,996,853.95		49,996,853.95	1,302,722.22	SUNGARD	-3,146.05
A 41586	BOA NEGOTIABLE C.D 03/06/07 09/07/07	06050GD72	19	100	5.2400	50,000,000.00	49,994,497.01		49,994,497.01	1,302,722.22	SUNGARD	-5,502.99
A 41597	BOA NEGOTIABLE C.D 03/16/07 09/18/07	06050GF39	19	100	5.2500	30,000,000.00	29,992,793.18		29,992,793.18	739,375.00	SUNGARD	-8,206.82
A 41717	WELLS FARGO N C D 07/27/07 09/18/07	9497F6AH1	19	100	5.2800	30,000,000.00	29,993,884.50		29,993,884.50	158,400.00	SUNGARD	-6,118.50
A 41736	WELLS FARGO N C D 08/01/07 09/18/07	9497F6AY4	19	100	5.2800	25,000,000.00	24,994,647.17		24,994,647.17	113,666.67	SUNGARD	-5,047.02
A 41754	WELLS FARGO N C D 08/23/07 09/18/07	9497F6CN6	19	100	5.2600	35,000,000.00	34,994,647.17		34,994,647.17	46,900.00	SUNGARD	-5,352.83
A 41617	BOA NEGOTIABLE CD 04/02/07 10/02/07	06050GG20	19	100	5.2600	50,000,000.00	49,976,788.99		49,976,788.99	1,110,444.44	SUNGARD	-23,211.01
A 41638	BOA CD 04/17/07 10/16/07	06050GH45	19	100	5.2950	50,000,000.00	49,969,666.51		49,969,666.51	1,007,520.83	SUNGARD	-30,333.49
A 41626	BOA NEGOTIABLE CD 04/09/07 12/28/07	06050GG46	19	100	5.2850	50,000,000.00	49,931,327.90		49,931,327.90	1,064,340.28	SUNGARD	-68,672.10
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S										8,148,813.88		00
										-158,736.86		
A 41498	MISSION AREA CR UNION 11/02/06 11/02/07		19	100	4.5000	100,000.00	99,025,222		99,025,222	787.50	SUNGARD	-974.78
A 41710	MISSION NAT BANK PTD 07/16/07 07/16/08		19	100	5.6300	100,000.00	95,170.69		95,170.69	735.03	SUNGARD	-4,829.31
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT										1,522.53		00
										-5,804.09		
A 41528	CITIBANK PTD 270491061 01/02/07 01/02/08		19	100	5.3000	10,000,000.00	9,809,008.33		9,809,008.33	1,472.22	SUNGARD	-190,991.67
A 41554	FIRST NATL BK PUBLIC TIME DPT 01/19/07 01/19/08		19	100	5.2500	5,000,000.00	4,891,305.56		4,891,305.56	729.17	SUNGARD	-108,694.44

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
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(RETMKT)

INVESTMENTS OUTSTANDING AS OF 08/31/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	CUSIP	BANK BROK	FUND SAFE	FUND CEN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCK INT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 41558	CITIBANK FTD 270491111 01/25/07 01/25/08		19	100	5.4500	10,000,000.00	9,773,294.44	1,513.89	
			48	000	5.4500	10,000,000.00	97,732,944,444.44	SUNGARD	-226,705.56
A 41640	CITIBANK FTD 270491285 04/18/07 04/17/08		19	100	5.3500	10,000,000.00	9,653,319.44	1,486.11	
			48	000	5.3500	10,000,000.00	96,531,944,444.44	SUNGARD	-346,680.56
A 41663	citibank prd 270491400 06/07/07 06/07/08		19	100	5.3500	10,000,000.00	9,576,111.11	1,486.11	
			48	000	5.3500	10,000,000.00	95,761,111,111.11	SUNGARD	-423,888.89
SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M 1.29%(M)					5.3500	45,000,000.00	43,701,038.88	6,687.50	.00
					5.3500	45,000,000.00	97,117,864,000.00		-1,296,961.12
GRAND TOTAL					4.9386	341,220,000.00	337,732,8847.09	48,087,756.75	4,337,692.31
					5.1106	334,665,735.57	98,97804500000		-1,900,991.95

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAP/ PURP	CUPN	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41735	T BILL	912795A84	100	11/01/07	08/01/07	000	4.820	4.880	98.768	25,000,000.00	24,632,055.56
A 41732	T BILL	912795C33	100	01/17/08	07/30/07	000	4.725	4.833	97.756	25,000,000.00	24,438,906.35
SUBTOTAL (Inv Type) 11 TREASURY BILLS			1.47%(C)				4.773	4.857	98.262	50,000,000.00	49,130,961.81
A 41768	T NOTE	912828A00	100	11/15/07	08/31/07	000	3.000	3.578	100.755	5,000,000.00	5,037,771.74
A 41089	T NOTE (99.30)	912828E00	100	01/31/08	01/31/06	000	4.375	4.416	99.922	25,000,000.00	24,980,583.50
A 41664	T NOTE (98.22)	912828A77	100	02/15/08	06/14/07	000	3.000	5.073	98.645	5,000,000.00	4,932,226.56
A 41703	T NOTE (98.28)	912828A77	100	02/15/08	07/24/07	000	3.000	5.071	98.867	5,000,000.00	4,943,359.38
A 41729	T NOTE (99.00)	912828A77	100	02/15/08	08/03/07	000	3.000	4.929	98.996	6,000,000.00	5,939,765.63
A 41730	T NOTE (99.00)	912828A77	100	02/15/08	08/03/07	000	3.000	4.921	99.000	4,000,000.00	3,960,000.00
A 41134	T NOTE (99.27)	912828BY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41135	T NOTE (99.27)	912828BY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41137	T NOTE (99.27)	912828BY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41138	T NOTE (99.27)	912828BY2	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41210	TREASURY NOTES (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41211	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41212	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41214	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41215	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41216	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41217	T NOTE (99.21)	912828BEZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41708	T NOTE (99.23)	912828E29	100	03/31/08	07/24/07	000	4.625	5.031	101.176	10,000,000.00	10,117,586.67
A 41709	T NOTE (99.23)	912828E29	100	03/31/08	07/24/07	000	4.625	5.026	101.180	10,000,000.00	10,117,977.29
A 41518	UNITED STATES TREAS NTS	912828EFC9	100	04/30/08	04/03/07	000	4.875	4.879	99.992	30,000,000.00	29,997,656.25
A 912828EFC9							4.875	5.022	101.009	5,000,000.00	5,050,441.58
A 41701	T NOTE (99.29)	912828EFC9	100	04/30/08	07/24/07	000	4.875	5.022	101.009	5,000,000.00	5,050,441.58
A 41702	T NOTE (99.29)	912828EFC9	100	04/30/08	07/24/07	000	4.875	5.022	101.009	5,000,000.00	5,050,441.58
A 41706	T NOTE (99.00)	912828BDT4	100	05/15/08	07/24/07	000	3.750	5.009	99.721	5,000,000.00	4,986,056.39
A 41707	T NOTE (99.00)	912828BDT4	100	05/15/08	07/24/07	000	3.750	5.014	99.717	10,000,000.00	9,971,722.15
A 41723	T NOTE (99.05)	912828BDT4	100	05/15/08	07/31/07	000	3.750	4.869	99.921	5,000,000.00	4,996,068.28
A 41728	T NOTE (98.10)	912828AZ3	100	05/15/08	07/31/07	000	2.625	4.857	98.834	5,000,000.00	4,941,720.45
A 41731	T NOTE (98.09)	912828AZ3	100	05/15/08	08/03/07	000	2.625	4.901	98.840	6,000,000.00	5,930,411.01
A 41732	T NOTE (98.09)	912828AZ3	100	05/15/08	08/03/07	000	2.625	4.906	98.836	5,000,000.00	4,941,813.86
A 41733	T NOTE (98.09)	912828AZ3	100	05/15/08	08/03/07	000	2.625	4.906	98.836	5,000,000.00	4,941,813.86
A 41697	T NOTE (98)	912828BT6	100	12/15/08	07/23/07	000	3.375	4.860	98.366	4,918,301.74	4,918,301.74
A 41698	T NOTE (98)	912828BT6	100	12/15/08	07/23/07	000	3.375	4.860	98.366	5,000,000.00	4,935,822.23
A 41699	T NOTE (98)	912828BT6	100	12/15/08	07/23/07	000	3.375	4.860	98.366	5,000,000.00	4,915,176.74
A 41700	T NOTE (98)	912828BT6	100	12/15/08	07/23/07	000	3.375	4.901	98.311	5,000,000.00	4,915,567.37
A 41738	T NOTE (98.11)	912828BT6	100	12/15/08	08/08/07	000	3.375	4.668	98.818	8,000,000.00	7,905,463.07
A 41740	T NOTE (98.11)	912828BT6	100	12/15/08	08/08/07	000	3.375	4.583	98.915	5,000,000.00	4,945,725.54
A 41662	T NOTE (99.19)	912828G80	100	12/31/08	06/08/07	000	4.750	5.038	99.570	20,000,000.00	19,914,062.50
SUBTOTAL (Inv Type) 12 TREASURY NOTES			18.41%(C)				4.401	4.808	99.659	618,000,000.00	615,892,920.60
41598	FEDERAL NATL MTG ASSN DI 313508L06		100	09/12/07	03/20/07	000	5.060	5.188	97.526	25,000,000.00	24,381,555.56

CITY/COUNTY OF SAN FRANCISCO
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SETTLEMENT DATE BASIS

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INTSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAP/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE	
A 41758 FANNIE MAE	313588MK8	100	10/01/07	08/28/07	000	4.670	4.691	99.559	5,000,000.00	4,977,947.22		
A 41759 FANNIE MAE	313588ML6	100	10/02/07	08/28/07	000	4.670	4.691	99.546	5,000,000.00	4,977,298.61		
A 41763 FANNIE MAE	313588NN2	100	10/04/07	08/28/07	000	4.670	4.693	99.530	5,000,000.00	4,976,001.39		
A 41749 FANNIE MAE	313588NR2	100	10/31/07	08/15/07	000	5.150	5.207	98.898	13,000,000.00	12,856,801.39		
A 41680 FANNIE MAE	313588NF7	100	11/07/07	07/09/07	000	5.110	5.199	98.282	10,000,000.00	9,828,247.22		
A 41658 F N M A	313588PE9	100	11/13/07	06/25/07	000	5.090	5.194	98.006	35,000,000.00	34,302,245.83		
A 41653 FEDERAL NATL MTG ASSN DI	313588RG2	100	12/28/07	01/04/07	000	4.910	5.162	95.117	50,000,000.00	47,558,638.89		
A 41652 Fannie Mae	313588RG3	100	01/02/08	07/11/07	000	5.090	5.219	97.526	20,000,000.00	19,505,138.89		
A 41619 FEDERAL NATL MTG ASSN DI	313588RM8	100	01/07/08	04/03/07	000	4.940	5.093	96.203	35,000,000.00	33,670,875.00		
A 41674 FANNIE MAE	313588R8	100	01/11/08	07/05/07	000	5.040	5.178	97.340	25,000,000.00	24,335,000.00		
A 41691 FANNIE MAE	313588W7	100	01/16/08	07/13/07	000	5.090	5.224	97.441	10,000,000.00	9,744,086.11		
A 41668 FANNIE MAE	313588W8	100	01/31/08	07/13/07	000	5.040	5.183	97.242	15,000,000.00	14,586,300.00		
A 41568 FEDERAL NATL MTG ASSN DI	313588N6	100	02/01/08	02/14/07	000	4.991	5.247	95.120	25,000,000.00	23,779,377.78		
A 41569 FEDERAL NATL MTG ASSN DI	313588N6	100	02/01/08	02/14/07	000	4.965	5.217	95.173	45,000,000.00	42,827,812.50		
A 41579 FEDERAL NATL MTG ASSN DI	313588N6	100	02/01/08	02/28/07	000	4.910	5.147	95.390	37,000,000.00	35,294,320.36		
A 41589 FEDERAL NATL MTG ASSN DI	313588N6	100	02/01/08	03/12/07	000	4.880	5.106	95.581	20,000,000.00	19,116,177.78		
A 41603 FEDERAL NATL MTG ASSN DI	313588N6	100	02/01/08	03/23/07	000	4.850	5.065	95.581	25,000,000.00	23,939,062.50		
A 41599 FINRA DISCOUNT NOTES	313588N7	100	02/04/08	03/20/07	000	4.880	5.102	95.649	25,000,000.00	23,912,166.67		
A 41600 FEDERAL NATL MTG ASSN DI	313588N7	100	02/06/08	03/20/07	000	4.860	5.105	95.594	25,000,000.00	23,898,611.11		
A 41601 FEDERAL NATL MTG ASSN DI	313588N7	100	02/11/08	03/09/07	000	4.790	5.016	95.489	50,000,000.00	47,744,708.33		
A 41602 FEDERAL NATL MTG ASSN DI	313588T9	100	02/15/08	03/20/07	000	4.860	5.088	95.518	15,000,000.00	14,327,700.00		
A 41746 FANNIE MAE	313588U9	100	03/03/08	08/15/07	000	4.860	4.996	97.287	25,000,000.00	24,321,625.00		
A 41635 FINRA DISCOUNT NOTES	313588U9	100	03/03/08	08/15/07	000	4.890	5.127	95.382	25,000,000.00	23,845,416.67		
A 41694 FANNIE MAE	313588U9	100	03/17/08	07/23/07	000	5.000	5.150	96.708	25,000,000.00	24,176,916.67		
A 41622 FEDERAL NATL MTG ASSN DI	313588U3	100	03/28/08	04/05/07	000	4.845	5.090	95.182	50,000,000.00	47,590,958.33		
SUBTOTAL (Inv Type) 41 FINRA DISCOUNT NOTES 18.55% (C)												
									4.931	5.125	96.198	645,000,000.00
A 41704 FED FARM CREDIT	313312LX6	100	09/19/07	07/24/07	000	5.130	5.172	99.188	3,000,000.00	2,975,632.50		
A 41760 FARM CREDIT BANK	313312MM9	100	10/03/07	08/28/07	000	4.700	4.722	99.530	5,000,000.00	4,976,500.00		
SUBTOTAL (Inv Type) 42 FARM CREDIT DISCOUNT NOTES .24% (C)												
									4.861	4.891	99.402	8,000,000.00
A 41683 F H L B	313394LK3	100	09/07/07	07/13/07	000	5.140	5.181	99.200	38,000,000.00	37,696,168.89		
A 41744 F H L B	313394LP2	100	09/11/07	08/13/07	000	5.120	5.141	99.588	10,000,000.00	9,958,755.56		
A 41687 F H L B	313394LV9	100	09/17/07	07/17/07	000	5.120	5.166	99.118	20,000,000.00	19,823,644.44		
A 41705 F H L B	313394LX5	100	09/19/07	07/24/07	000	5.140	5.182	99.186	9,000,000.00	8,926,755.00		
A 41716 F H L B	313394MG1	100	09/28/07	07/27/07	000	5.130	5.176	99.102	12,000,000.00	11,892,270.00		
A 41741 F H L B	313394MP1	100	10/05/07	08/07/07	000	5.115	5.158	99.162	5,000,000.00	4,958,085.42		
A 41692 F H L B	313394NB1	100	10/17/07	07/19/07	000	5.134	5.201	98.717	20,000,000.00	19,743,300.00		
A 41765 F H L B	313394NB1	100	10/17/07	08/31/07	000	4.650	4.678	99.393	7,000,000.00	6,957,504.17		
A 41766 F H L B	313394NC9	100	10/18/07	08/31/07	000	4.650	4.679	99.380	10,000,000.00	9,950,400.00		
A 41718 F H L B	313394ND4	100	10/24/07	07/27/07	000	5.126	5.192	98.733	12,000,000.00	11,847,928.67		
A 41737 F H L B	313394NR6	100	10/31/07	08/02/07	000	5.110	5.176	98.723	9,000,000.00	8,885,025.00		

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ RATE	CUPN YIELD	BOOK TRDNG YIELD	PRICE	PAR VALUE SHARES	BOOK VALUE
A 41734	F H L B	313364NT2	100	11/02/07	08/03/07	000	5.115	5.182	98.707	6,000,000.00	5,922,432.50
A 41654	F H L B	313364PAL	100	11/09/07	05/14/07	000	5.030	5.159	97.499	40,000,000.00	38,749,486.11
A 41659	F H L B	313364PAL	100	11/09/07	05/14/07	000	5.030	5.159	97.499	40,000,000.00	38,939,588.89
A 41752	F H L B	313364PE3	100	11/13/07	08/20/07	000	4.870	4.927	98.850	40,000,000.00	39,540,055.56
A 41767	F H L B	313364PFO	100	11/14/07	08/31/07	000	4.960	5.012	98.967	6,000,000.00	5,938,000.00
A 41761	F H L B	313364PQ6	100	11/23/07	08/29/07	000	4.940	4.999	98.820	10,000,000.00	9,883,988.89
A 41762	F H L B	313364FV5	100	11/28/07	08/29/07	000	4.940	5.002	98.751	10,000,000.00	9,875,127.78
A 41756	F H L B	313364Q08	100	12/04/07	08/29/07	000	4.900	4.966	98.680	10,000,000.00	9,867,972.22
A 41747	F H L B	313364Q04	100	01/10/08	08/15/07	000	5.080	5.188	97.912	10,000,000.00	9,791,185.56
A 41690	F H L B	313364PML	100	01/16/08	07/18/07	000	5.075	5.209	97.434	20,000,000.00	19,466,861.11
A 41721	F H L B	313364SF7	100	01/25/08	07/10/07	000	5.013	5.141	97.507	25,000,000.00	24,376,856.25
A 41727	F H L B	313364SF7	100	01/25/08	07/11/07	000	4.999	5.126	97.528	25,000,000.00	24,382,068.00
A 41751	F H L B	313364VQ9	100	04/15/08	08/17/07	000	4.675	4.827	96.857	25,000,000.00	24,234,340.28
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES 12.55%(C)										427,000,000.00	419,665,760.36
A 41578	FEDL HOME LLN MTG CORP D	313366NL3	100	10/26/07	02/27/07	000	5.030	5.205	96.633	25,000,000.00	24,158,173.61
A 41679	FREDDIE MAC	313366NR9	100	11/05/07	07/09/07	000	5.110	5.198	98.311	24,000,000.00	23,594,606.67
A 41670	FREDDIE MAC	313366FL1	100	11/19/07	06/25/07	000	5.100	5.208	97.918	15,000,000.00	14,687,625.00
A 41684	FREDDIE MAC	313366FUI	100	11/27/07	07/16/07	000	5.090	5.188	98.105	33,000,000.00	32,374,778.33
A 41645	FREDDIE MAC	313366FX5	100	11/30/07	05/02/07	000	5.030	5.152	97.056	50,000,000.00	48,527,777.78
A 41571	FEDL HOME LLN MTG CORP D	313366Q08	100	12/06/07	02/16/07	000	5.030	5.245	95.906	42,000,000.00	40,280,578.33
A 41615	FEDL HOME LLN MTG CORP D	313366Q06	100	12/07/07	03/30/07	000	4.995	5.176	98.466	40,000,000.00	38,601,400.00
A 41750	FREDDIE MAC	313366Q06	100	12/07/07	06/17/07	000	4.930	5.200	97.686	25,000,000.00	24,616,555.56
A 41673	FREDDIE MAC	313366Q09	100	12/10/07	06/29/07	000	5.080	5.200	97.686	35,000,000.00	34,130,022.22
A 41695	FREDDIE MAC	313366Q04	100	12/17/07	06/28/07	000	5.070	5.196	97.578	32,000,000.00	31,224,853.33
A 41613	FEDL HOME LLN MTG CORP D	313366Q0X	100	12/24/07	07/23/07	000	5.080	5.193	97.827	10,000,000.00	9,782,688.89
A 41655	FEDL HOME LLN MTG CORP D	313366S08	100	01/22/08	03/29/07	000	4.960	5.108	95.930	15,000,000.00	14,389,541.67
A 41656	FEDL HOME LLN MTG CORP D	313366S05	100	02/04/08	02/08/07	000	4.967	5.227	95.919	47,509,601.39	47,509,601.39
A 41606	FEDL HOME LLN MTG CORP D	313366S0Y	100	02/04/08	03/23/07	000	4.840	5.056	95.725	25,000,000.00	23,931,166.67
A 41748	FREDDIE MAC	313366S0Y	100	02/11/08	08/15/07	000	4.980	5.107	97.510	7,000,000.00	6,825,700.00
A 41714	FREDDIE MAC	313366S0Z	100	03/28/08	07/27/07	000	4.940	5.112	96.638	16,000,000.00	15,462,088.89
A 41620	FEDL HOME LLN MTG CORP D	313366U24	100	03/31/08	04/03/07	000	4.823	5.070	95.137	28,541,042.50	28,541,042.50
A 41624	FEDL HOME LLN MTG CORP D	313366U24	100	03/31/08	04/03/07	000	4.915	5.167	95.126	30,440,306.67	30,440,306.67
A 41757	FREDDIE MAC	313366Q04	100	06/02/08	08/29/07	000	4.580	4.748	96.463	10,000,000.00	9,646,322.22
A 41753	FREDDIE MAC	313366Z07	100	07/21/08	08/23/07	000	4.606	4.811	95.739	25,000,000.00	23,934,862.50
A 41755	FREDDIE MAC	313366C50	100	08/18/08	08/27/07	000	4.690	4.919	95.349	16,000,000.00	15,255,853.33
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES 16.08%(C)										557,000,000.00	537,975,545.56
A 41742	WELLS FARGO C P	9497F1W71	100	09/07/07	08/09/07	000	5.260	5.282	99.576	25,000,000.00	24,894,069.44
A 41603	UNION BANK CP	9048SLWJ3	100	03/18/07	03/20/07	000	5.080	5.214	97.432	40,000,000.00	38,972,711.11
A 41666	J P MORGAN CHASE CP	466231WJ5	100	03/18/07	06/13/07	000	5.240	5.310	98.675	25,000,000.00	24,666,861.11
A 41641	BOA CP	0660P1M11	100	09/20/07	04/24/07	000	5.185	5.299	97.854	50,000,000.00	48,926,993.06

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 8/31/07
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41642	BOA CP	0660P1W9	100	09/21/07	04/24/07	000	5.185	5.299	97.840	50,000,000.00	48,939,791.67
A 41643	BOA CP	0660P1W8	100	09/25/07	03/22/07	000	5.130	5.270	97.335	50,000,000.00	48,667,625.00
A 41648	BANK OF AMERICA C P	0660P1X2	100	10/02/07	05/03/07	000	5.180	5.296	97.813	40,000,000.00	39,125,155.56
A 41676	UNION BANK C P	90485LX29	100	10/02/07	07/03/07	000	5.200	5.269	98.686	30,000,000.00	29,605,666.67
A 41625	BOA CP	0660P1K97	100	10/09/07	04/09/07	000	5.165	5.304	97.374	50,000,000.00	48,687,229.17
A 41764	UNION BANK CP	90485LX72	100	10/18/07	08/30/07	000	5.180	5.217	99.295	25,000,000.00	24,823,736.11
A 41745	UNION BANK C P	90485LX4	100	11/13/07	08/14/07	000	5.250	5.321	98.673	25,000,000.00	24,668,229.17
A 41726	UNION BANK CP	90485LX4	100	12/24/07	07/31/07	000	5.170	5.284	97.911	20,000,000.00	19,582,277.78
A 41719	UNION BANK C P	90485LX78	100	12/27/07	07/30/07	000	5.170	5.284	97.846	45,000,000.00	44,030,625.00
A 41681	UNION BANK C P	90485JX29	100	01/02/08	07/09/07	000	5.160	5.294	97.463	20,000,000.00	19,432,600.00
A 41686	UNION BANK C P	90485JX29	100	01/02/08	07/37/07	000	5.200	5.330	97.559	50,000,000.00	48,779,444.44
A 41678	BANK OF AMERICA C P	0660P0A45	100	01/04/08	07/06/07	000	5.190	5.330	97.376	27,000,000.00	26,231,565.00
A 41725	UNION BANK C P	90485JX94	100	01/09/08	07/31/07	000	5.130	5.251	97.692	20,000,000.00	19,538,300.00
A 41743	BANK OF AMERICA C P	0660P0B85	100	02/08/08	08/08/07	000	5.095	5.231	97.396	50,000,000.00	48,637,944.44
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC				18.79% (C)			5.170	5.282	97.877	642,000,000.00	628,372,824.73
A 41584	BOA NEGOTIABLE C.D	06050GD64	100	09/04/07	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00
A 41585	BOA NEGOTIABLE C.D	06050GD64	100	09/04/07	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00
A 41586	BOA NEGOTIABLE C.D	06050GD72	100	09/07/07	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00
A 41597	BOA NEGOTIABLE C.D	06050GF39	100	09/18/07	03/16/07	000	5.250	5.250	100.000	30,000,000.00	30,000,000.00
A 41717	WELLS FARGO N C D	9497PF6A1	100	09/18/07	07/27/07	000	5.280	5.280	100.000	30,000,000.00	30,000,000.00
A 41736	WELLS FARGO N C D	9497PF6A1	100	09/18/07	08/01/07	000	5.260	5.280	100.000	35,000,000.00	35,000,000.00
A 41754	WELLS FARGO N C D	9497PF6C6	100	09/18/07	08/23/07	000	5.360	5.360	100.000	35,000,000.00	35,000,000.00
A 41678	BOA NEGOTIABLE CD	06050GG20	100	10/02/07	04/02/07	000	5.260	5.260	100.000	50,000,000.00	50,000,000.00
A 41638	BOA CD	06050GH45	100	10/16/07	04/17/07	000	5.295	5.295	100.000	50,000,000.00	50,000,000.00
A 41626	BOA NEGOTIABLE CD	06050GG46	100	12/28/07	04/09/07	000	5.285	5.285	100.000	50,000,000.00	50,000,000.00
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S				12.56% (C)			5.270	5.270	100.000	420,000,000.00	420,000,000.00
A 41498	MISSION AREA CR UNION		100	11/02/07	11/02/06	000	4.500	4.500	100.000	100,000.00	100,000.00
A 41710	MISSION NAT BANK PTD		100	07/16/08	07/16/07	000	5.630	5.630	100.000	100,000.00	100,000.00
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT				.01% (C)			5.065	5.065	100.000	200,000.00	200,000.00
A 41528	CITIBANK PTD 270491061		100	01/02/08	01/02/07	000	5.300	5.300	100.000	10,000,000.00	10,000,000.00
A 41554	FIRST NATL BK PUBLIC TIM		100	01/19/08	01/19/07	000	5.250	5.250	100.000	5,000,000.00	5,000,000.00
A 41558	CITIBANK PTD 270491111		100	01/25/08	01/25/07	000	5.450	5.450	100.000	10,000,000.00	10,000,000.00
A 41640	CITIBANK PTD 270491285		100	04/17/08	04/18/07	000	5.350	5.350	100.000	10,000,000.00	10,000,000.00
A 41663	citibank ptd 270491400		100	06/07/08	06/07/07	000	5.350	5.350	100.000	10,000,000.00	10,000,000.00
SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY				1.35% (C)			5.350	5.350	100.000	45,000,000.00	45,000,000.00

CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DALY 415-554-4487
 INVESTMENT INVENTORY
 INVESTMENTS OUTSTANDING AS OF 8/31/07
 MAJOR SORT KEY IS ICC#
 SETTLEMENT DATE BASIS

INVT NO. FUND MATURITY PURCHASE SAF/ CUSIP DESCRIPTION
 (TICKER) NO. DATE PURP DATE RATE YIELD BOOK PRICE PAR VALUE BOOK VALUE
 ----- ----- ----- ----- ----- ----- ----- ----- ----- ----- ----- ----- -----
 REPORT TOTALS 4.938 5.111 98.021 3,412,200,000.00 3,444,665,735.57
 ASSETS FIXED ----- ----- ----- ----- ----- ----- ----- ----- ----- ----- -----

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(SEPT)
CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DAILY 415-554-487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 8/31/07
MAJOR SORT KEY IS BANK
SETTLEMENT DATE BASIS

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41498	MISSION AREA CR UNION		100	11/02/07	11/02/06	000	4.500	4.500	100.000	100,000.00	100,000.00
A 41710	MISSION NAT BANK FTD		100	07/16/08	07/16/07	000	5.630	5.630	100.000	100,000.00	100,000.00
SUBTOTAL	(Bank) 19 BANK OF NEW YORK						5.065	5.065	100.000	200,000.00	200,000.00
	REPORT TOTALS						5.065	5.065	100.000	200,000.00	200,000.00
	ASSETS						5.065	5.065	100.000	200,000.00	200,000.00
	FIXED						5.065	5.065	100.000	200,000.00	200,000.00

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

* ACTIVE TRANSACTIONS *

MMR. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
08/01/07 TO 08/31/07

DETAIL TRANSACTION REPORT - FIXED INCOME

08/01/07 TO 08/31/07

FUND: 100 SETTLEMENT DATE BASIS POOLED FUNDS

FUND:

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INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN	Coupon	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO		CASH DATE	/ENTRY	SETTLE	TYPE	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41134 T NOTE (99.27)		19 08/31/07	02/29/08	08/31/07	INTR	4.625			-346,875.00	346,875.00
41135 T NOTE (99.27)		19 08/31/07	02/29/08	08/31/07	INTR	4.716			-346,875.00	346,875.00
41137 T NOTE (99.27)		19 08/31/07	02/29/08	08/31/07	INTR	4.716			-346,875.00	346,875.00
41138 T NOTE (99.27)		19 08/31/07	02/29/08	08/31/07	INTR	4.716			-346,875.00	346,875.00
41493 FEDERAL NATL MTG ASSN		19 87/08/01/07	08/01/07	08/01/07	MAT	4.990	-15,000,000.00	-14,465,654.17	-534,345.83	15,000,000.00
41494 FEDERAL NATL MTG ASSN		19 87/08/02/07	08/02/07	08/02/07	MAT	4.990	-15,000,000.00	-14,463,575.00	-536,425.00	15,000,000.00
41495 FEDERAL NATL MTG ASSN		19 87/08/03/07	08/03/07	08/03/07	MAT	4.975	-15,000,000.00	-14,461,495.83	-538,504.17	15,000,000.00
41520 FREDDIE MAC		19 09/04/07	08/03/07	08/03/07	SALE	5.176	-25,000,000.00	-24,061,222.22	-828,333.34	24,890,000.00
41522 T NOTE (98.20)		19 08/15/07	08/17/07	08/17/07	SALE	5.164	-50,000,000.00	-49,298,828.13	-634,323.20	50,587,448.20
41538 FEDL HOME LLN MTG CORP		19 87/08/21/07	08/21/07	08/21/07	MAT	5.032	-50,000,000.00	-48,412,902.78	-1,587,097.22	50,000,000.00
41564 FEDL HOME LOAN BK CONS		19 09/04/07	08/21/07	08/21/07	MAT	5.075	-25,000,000.00	-24,362,100.69	-637,899.31	25,000,000.00
41572 FEDL HOME LOAN BK CONS		19 09/04/07	08/08/07	08/08/07	MAT	5.060	-28,000,000.00	-27,334,891.11	-665,108.89	28,000,000.00
41575 BOA NEGOTIABLE C D		19 09/04/07	08/23/07	08/23/07	MAT	5.183	-50,000,000.00	-50,000,000.00	-1,336,331.94	51,336,331.94
41610 FEDL HOME LOAN BK CONS		19 09/04/07	08/17/07	08/17/07	SALE	5.020	-30,000,000.00	-29,251,183.33	-614,950.00	29,872,000.00
41623 FEDL HOME LOAN BK CONS		19 08/20/07	08/20/07	08/20/07	SALE	5.149	-19,000,000.00	-18,513,495.28	-371,661.11	18,897,215.28
41658 BANK OF AMERICA C P		19 08/24/07	08/23/07	08/23/07	MAT	5.284	-25,000,000.00	-24,767,333.33	-232,666.67	25,000,000.00
41664 T NOTE (98.22)		19 09/04/07	08/07/07	08/07/07	INTR	5.073		-49,309.39	-25,690.61	75,000.00
41665 BANK OF AMERICA C P		19 08/14/07	08/14/07	08/14/07	MAT	5.245	-35,000,000.00	-34,694,041.67	-305,958.33	35,000,000.00
41667 UNION BANK C P		19 08/07/07	08/07/07	08/07/07	MAT	5.170	-30,000,000.00	-29,793,200.00	-206,800.00	30,000,000.00
41671 F H L B		19 08/24/07	08/09/07	08/09/07	SALE	5.140	-50,000,000.00	-49,571,666.67	-321,250.00	49,892,500.00
41675 WELLS FARGO N C D		19 08/31/07	08/31/07	08/31/07	MAT	5.270	-30,000,000.00	-30,000,000.00	-259,108.33	30,259,108.33
41677 F H L B		19 09/04/07	08/10/07	08/10/07	SALE	5.137	-50,000,000.00	-49,351,625.00	-249,375.00	49,599,444.44

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-54-4487
DETAIL TRANSACTION REPORT - FIXED INCOME

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08/01/07 to 08/31/07
SETTLEMENT DATE BASIS
FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41689	WELLS FARGO C P	19	41	08/31/07	08/31/07	MAT	5.260	-25,000,000.00	-24,839,277.78	-160,722.22
tom				09/04/07	08/31/07		5.294			25,000,000.00
41694	WELLS FARGO N C D	19	41	08/24/07	08/24/07	MAT	5.280	-25,000,000.00	-25,000,000.00	-128,333.33
tom				09/04/07	08/24/07		5.280			25,128,333.33
41703	T NOTE (98.28)	19	02/15/08	08/15/07	INTR	3.000		-65,883.98	-9,116.02	75,000.00
tom				08/15/07	09/04/07	08/15/07	5.071			25,099,000.00
41711	WELLS FARGO N C D	19	41	08/21/07	08/21/07	MAT	5.280	-25,000,000.00	-25,000,000.00	-99,000.00
tom				09/04/07	08/21/07		5.280			25,099,000.00
41712	WELLS FARGO C P	19	41	08/07/07	08/07/07	MAT	5.279	-40,000,000.00	-39,929,733.33	-70,266.67
tom				09/04/07	08/07/07		5.279			40,000,000.00
41720	F H L B	19	40	08/24/07	08/16/07	SALE	5.135	-15,000,000.00	-14,946,510.42	-1,706.25
tom				08/17/07	08/17/07		5.153			14,986,729.17
41729	T NOTE (99.00)	19	40	02/15/08	08/02/07	PURC	3.000	6,000,000.00	6,023,798.78	-6,023,798.78
tom				08/09/07	08/03/07		4.929			90,000.00
41733	T NOTE (99.00)	19	40	08/15/07	08/15/07	INTR	3.000	-84,033.15	-5,966.85	-4,016,022.10
tom				08/15/07	09/04/07	08/15/07	4.929			60,000.00
41730	T NOTE (99.00)	19	45	02/15/08	08/02/07	PURC	3.000	4,000,000.00	4,016,022.10	-5,930,411.01
tom				08/09/07	08/03/07		4.921			-4,941,813.86
41731	T NOTE (98.09)	19	40	05/15/08	08/15/07	INTR	4.921			-3,953,451.09
tom				08/09/07	08/03/07		4.901			-5,922,422.50
41732	T NOTE (98.09)	19	89	05/15/08	08/02/07	PURC	2.625	5,000,000.00	5,930,411.01	-24,692,055.56
tom				08/09/07	08/03/07		4.906			-25,000,000.00
41733	T NOTE (98.09)	19	45	05/15/08	08/02/07	PURC	2.625	4,000,000.00	3,953,451.09	-25,000,000.00
tom				08/09/07	08/03/07		4.906			-8,885,025.00
41734	F H L B	19	45	11/02/07	08/02/07	PURC	5.115	6,000,000.00	5,922,422.50	-7,905,461.07
tom				08/09/07	08/03/07		5.182			-4,945,725.54
41735	T BILL	19	40	11/01/07	07/31/07	PURC	4.820	25,000,000.00	24,692,055.56	-4,958,085.42
tom				08/09/07	08/01/07		4.880			-24,894,069.44
41736	WELLS FARGO N C D	19	41	09/18/07	08/01/07	PURC	5.280	25,000,000.00	25,000,000.00	-25,000,000.00
tom				08/09/07	08/01/07		5.110			-8,885,025.00
41737	F H L B	19	40	10/31/07	08/02/07	PURC	5.176	9,000,000.00	8,885,025.00	-7,905,461.07
tom				08/09/07	08/02/07		5.176			-4,945,725.54
41738	T NOTE (98.11)	19	45	12/15/08	08/07/07	PURC	3.375	8,000,000.00	7,905,461.07	-4,958,085.42
tom				08/09/07	08/07/07		4.668			-4,914,581.58
41740	T NOTE	19	87	12/15/08	08/06/07	PURC	3.375	5,000,000.00	4,945,725.54	-24,894,069.44
tom				08/09/07	08/07/07		4.583			-105,930.56
41741	F H L B	19	87	10/05/07	08/06/07	PURC	5.115	5,000,000.00	4,958,085.42	-48,697,944.44
tom				08/09/07	08/07/07		5.158			-1,302,955.56
41742	WELLS FARGO C P	19	41	09/07/07	08/09/07	PURC	5.260	25,000,000.00	24,894,069.44	-48,697,944.44
tom				08/09/07	08/09/07		5.282			-48,697,944.44
41743	BANK OF AMERICA C P	19	40	02/08/08	08/07/07	PURC	5.095	50,000,000.00	48,697,944.44	-48,697,944.44
tom				08/09/07	08/08/07		5.231			

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DAILY 4 15 - 554 - 4487
DETAIL TRANSACTION REPORT - FIXED INCOME
08/01/07 TO 08/31/07
SETTLEMENT DATE BASIS

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FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN	COUNP	PAR	BOOK	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP	YIELD	ORIGINAL	FACE	SETTLEMENT
41744	F H L B	19	87	09/11/07	08/13/07	PURC	5.120	10,000,000.00	9,958,755.56
tom				08/13/07	08/13/07		5.141	41,244.44	-9,958,755.56
41745	UNION BANK C P	19	46	11/13/07	08/13/07	PURC	5.250	25,000,000.00	24,668,229.17
tom				08/13/07	08/14/07		5.321	-331,770.83	-24,668,229.17
41746	FANNIE MAE	19	40	03/03/08	08/15/07	PURC	4.860	25,000,000.00	24,321,625.00
tom				08/15/07	08/15/07		4.936	-678,375.00	-24,321,625.00
41747	F H L B	19	87	01/10/08	08/14/07	PURC	5.060	10,000,000.00	9,791,155.56
tom				08/15/07	08/15/07		5.188	-208,844.44	-9,791,155.56
41748	FREDDIE MAC	19	40	02/11/08	08/14/07	PURC	4.960	7,000,000.00	6,825,700.00
tom				08/15/07	08/15/07		5.107	-174,300.00	-6,825,700.00
41749	FANNIE MAE	19	89	10/31/07	08/14/07	PURC	5.150	13,000,000.00	12,856,801.39
tom				08/15/07	08/15/07		5.207	-143,198.61	-12,856,801.39
41750	FREDDIE MAC	19	40	12/07/07	08/16/07	PURC	4.930	25,000,000.00	24,616,555.56
tom				08/17/07	08/17/07		5.007	-383,444.44	-24,616,555.56
41751	F H L B	19	40	04/15/08	08/16/07	PURC	4.870	25,000,000.00	24,214,340.28
tom				08/17/07	08/17/07		4.827	-785,659.72	-24,214,340.28
41752	F H L B	19	40	11/13/07	08/17/07	PURC	4.870	40,000,000.00	39,540,055.56
tom				08/20/07	08/20/07		4.927	-459,944.44	-39,540,055.56
41753	FREDDIE MAC	19	45	07/21/08	08/22/07	PURC	4.606	25,000,000.00	23,934,862.50
tom				08/24/07	08/23/07		4.811	-1,065,137.50	-23,934,862.50
41754	WELLS FARGO N C D	19	41	09/18/07	08/22/07	PURC	5.360	35,000,000.00	35,000,000.00
tom				08/24/07	08/23/07		5.360	16,000,000.00	15,255,853.33
41755	FREDDIE MAC	19	43	08/18/08	08/24/07	PURC	4.690	16,000,000.00	15,255,853.33
tom				08/24/07	08/27/07		4.919	-744,146.67	-15,255,853.33
41756	F H L B	19	45	12/04/07	08/28/07	PURC	4.900	10,000,000.00	9,867,972.22
tom				08/28/07	08/29/07		4.966	-132,027.78	-9,867,972.22
41757	FREDDIE MAC	19	87	06/02/08	08/28/07	PURC	4.580	10,000,000.00	9,646,322.22
tom				08/28/07	08/29/07		4.748	-353,677.78	-9,646,322.22
41758	FANNIE MAE	19	87	10/03/07	08/27/07	PURC	4.670	5,000,000.00	4,977,947.22
tom				08/28/07	08/28/07		4.691	-22,052.78	-4,977,947.22
41759	FANNIE MAE	19	87	10/02/07	08/27/07	PURC	4.670	5,000,000.00	4,977,298.61
tom				08/28/07	08/28/07		4.691	-22,701.39	-4,977,298.61
41760	FAIRM CREDIT BANK	19	87	10/03/07	08/27/07	PURC	4.700	5,000,000.00	4,976,500.00
tom				08/28/07	08/28/07		4.722	-23,500.00	-4,976,500.00
41761	F H L B	19	45	11/23/07	08/28/07	PURC	4.940	10,000,000.00	9,881,988.89
tom				08/28/07	08/29/07		4.999	-118,011.11	-9,881,988.89
41762	F H L B	19	45	11/23/07	08/28/07	PURC	4.940	10,000,000.00	9,875,127.78
tom				08/28/07	08/29/07		5.002	-124,872.22	-9,875,127.78
41763	FANNIE MAE	19	87	10/04/07	08/27/07	PURC	4.690	5,000,000.00	4,976,001.39
tom				08/28/07	08/28/07		4.693	-23,998.61	-4,976,001.39
41764	UNION BANK CP	19	46	10/18/07	08/30/07	PURC	5.180	25,000,000.00	24,823,736.11
tom				08/30/07	08/30/07		5.217	-176,263.89	-24,823,736.11
41765	F H L B	19	40	10/17/07	08/30/07	PURC	4.670	7,000,000.00	6,957,504.17
tom				08/30/07	08/31/07		4.678	-42,495.83	-6,957,504.17

CITY / COUNTY OF SAN FRANCISCO

M R. DANIEL DALY 415-554-4487

DETAIL TRANSACTION REPORT - FIXED INCOME

08/01/07 TO 08/31/07

SETTLEMENT DATE BASIS

FUND: 100

POOLED FUNDS

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INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
41766 F H L B com		19	40	10/18/07	08/30/07	FURC	4.650	8,000,000.00	7,950,400.00	
41767 F H L B com		19	43	11/14/07	08/30/07	FURC	4.960	6,000,000.00	5,938,000.00	-7,950,400.00
41768 T NOTE com		19	43	11/15/07	08/30/07	FURC	3.000	5,000,000.00	5,037,771.74	-5,938,000.00
							3.578			-5,037,771.74

CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 08/01/07 TO 08/31/07
 REPORT GRAND TOTALS

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* ACTIVE TRANSACTIONS *

TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC	5.033	550,000,000.00		541,636,790.07	-8,363,209.93				-541,636,790.07
(39)									
SALE	5.145	-239000000.00		-235000531.05	3,999,468.95		-3,058,405.15	-668,373.12	238,725,337.09
(7)									1,972.23
INTF	4.787			-255,248.62			-1,432,251.38		
(8)									
MAT	5.244	-433000000.00		-427524205.69			-7,298,367.91		429,346,779.29
(15)									

ASSETS

* ACTIVE TRANSACTIONS *

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CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
08/01/07 TO 08/31/07
SETTLEMENT DATE BASIS
FUND: 100 POOLED FUNDS

INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT / (ACCRET)	(GAIN)/LOSS SETTLEMENT
41419 Tom	CITIBANK PTD 270490733	19	48	08/09/07	08/09/07	MAT	5.500	-5,000,000.00	-6,875.00	5,006,875.00
41528 Tom	CITIBANK PTD 270491061	19	09/04/07	08/09/07	08/09/07	INTR	5.500		-45,638.89	45,638.89
41554 Tom	FIRST NATL BK PUBLIC T	19	08/31/07	09/04/07	08/31/07	INTR	5.300		-22,604.17	22,604.17
41558 Tom	CITIBANK PTD 270491111	19	08/31/07	09/04/07	08/31/07	INTR	5.250		-46,930.56	46,930.56
41640 Tom	CITIBANK PTD 270491285	19	08/31/07	09/04/07	08/31/07	INTR	5.450		-46,069.44	46,069.44
41663 Tom	Citibank Ptd 270491400	19	06/07/08	08/31/07	08/31/07	INTR	5.350		-46,069.44	46,069.44
		08/31/07	09/04/07	08/31/07	08/31/07		5.350			

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

GAVIN NEWSOM
MAYORJosé Cisneros
TREASURERDaniel P. Daly
CHIEF INVESTMENT OFFICER

October 5, 2007

The Honorable Gavin Newsom
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2007 to September 30, 2007:

	Pooled	All
Interest Received	\$61,240,006	\$61,240,006
Total Net Earnings	\$44,358,755	\$44,358,755
Earned Income Yield	5.250%	5.250%
Average Age of Portfolio	120 Days	120 Days

Total cost of the securities on hand as of September 30, 2007 was \$3,153,528,587 with a market value of \$3,186,535,213 plus fixed assets accrued interests of \$6,451,262. The earned income yield for the month of September 2007 is 5.371%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of September 30, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,


José Cisneros
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx

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CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415 - 554 - 4487

PORTFOLIO STATISTICS

7/01/07 THROUGH 9/30/07

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ALL FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
	-----	-----	-----	-----	-----
TOTAL INCOME RECEIVED IN THIS PERIOD:	60,591,611.56	.00	648,394.34	N/A	61,240,005.90
TOTAL NET EARNINGS THIS PERIOD:	43,711,124.97	.00	647,630.45	N/A	44,358,755.42
AVERAGE DAILY PORTFOLIO BALANCE:	3,304,844,853.31	.00	47,319,565.22	N/A	3,352,164,418.53
EARNED INCOME YIELD THIS PERIOD:	5.247	.000	5.430	N/A	5.250
END OF PERIOD PORTFOLIO BALANCE:	3,108,328,587.49	.00	45,200,000.00	N/A	3,153,528,587.49
CURRENT AMORTIZED BOOK VALUE:	3,109,268,239.00	.00	45,200,000.00	N/A	3,154,468,239.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.053	.000	5.423	N/A	5.058
WEIGHTED AVERAGE DAYS TO MATURITY:	120.10	.00	159.45	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	120.10	.00	159.45	N/A	N/A
TOTAL PORTFOLIO YIELD, 365-DAY BASIS:					5.250

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS

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7/01/07 THROUGH 9/30/07

FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	60,591,611.56	.00	648,394.34	N/A	61,240,005.90
TOTAL NET EARNINGS THIS PERIOD:	43,711,124.97	.00	647,630.45	N/A	44,358,755.42
AVERAGE DAILY PORTFOLIO BALANCE:	3,304,844,853.31	.00	47,319,565.22	N/A	3,352,164,418.53
ANNUAL INCOME YIELD THIS PERIOD:	5.247	.000	5.430	N/A	5.250
END OF PERIOD PORTFOLIO BALANCE:	3,108,328,587.49	.00	45,200,000.00	N/A	3,153,528,587.49
CURRENT AMORTIZED BOOK VALUE:	3,109,268,239.00	.00	45,200,000.00	N/A	3,154,468,239.00
EIGHTED AVERAGE YIELD AT END OF PERIOD:	5.053	.000	5.423	N/A	5.058
EIGHTED AVERAGE DAYS TO MATURITY:	120.10	.00	159.45	N/A	N/A
EIGHTED AVERAGE DAYS TO CALL:	120.10	.00	159.45	N/A	N/A
END PORTFOLIO YIELD, 365-DAY BASIS:					5.250

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS

9/01/07 THROUGH 9/30/07

ALL FUNDS

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	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	25,835,698.08	.00	202,963.56	N/A	26,038,661.64
TOTAL NET EARNINGS THIS PERIOD:	14,029,834.81	.00	201,469.17	N/A	14,231,303.98
VERAGE DAILY PORTFOLIO BALANCE:	3,178,631,600.23	.00	45,200,000.00	N/A	3,223,831,600.23
EARNED INCOME YIELD THIS PERIOD:	5.370	.000	5.423	N/A	5.371
END OF PERIOD PORTFOLIO BALANCE:	3,108,328,587.49	.00	45,200,000.00	N/A	3,153,528,587.49
CURRENT AMORTIZED BOOK VALUE:	3,109,268,239.00	.00	45,200,000.00	N/A	3,154,468,239.00
EIGHTED AVERAGE YIELD AT END OF PERIOD:	5.054	.000	5.423	N/A	5.059
SIGHTED AVERAGE DAYS TO MATURITY:	120.10	.00	159.45	N/A	N/A
SIGHTED AVERAGE DAYS TO CALL:	120.10	.00	159.45	N/A	N/A
AT PORTFOLIO YIELD, 365-DAY BASIS:					5.371

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
9/01/07 THROUGH 9/30/07

PAGE: 1
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FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	25,835,698.08	.00	202,963.56	N/A	26,038,661.64
TOTAL NET EARNINGS THIS PERIOD:	14,029,834.81	.00	201,469.17	N/A	14,231,303.98
AVERAGE DAILY PORTFOLIO BALANCE:	3,178,631,600.23	.00	45,200,000.00	N/A	3,223,831,600.23
WEIGHTED INCOME YIELD THIS PERIOD:	5.370	.000	5.423	N/A	5.371
END OF PERIOD PORTFOLIO BALANCE:	3,108,328,587.49	.00	45,200,000.00	N/A	3,153,528,587.49
CURRENT AMORTIZED BOOK VALUE:	3,109,268,239.00	.00	45,200,000.00	N/A	3,154,468,239.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.054	.000	5.423	N/A	5.059
WEIGHTED AVERAGE DAYS TO MATURITY:	120.10	.00	159.45	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	120.10	.00	159.45	N/A	N/A
TOTAL PORTFOLIO YIELD, 365-DAY BASIS:					5.371

(SIRPT)

CITY/COUNTY OF SAN FRANCISCO
 MR. DANIEL DALY 415-554-4487
 INVESTMENT INVENTORY
 INVESTMENTS OUTSTANDING AS OF 9/30/07
 MAJOR SORT KEY IS ICC#
 SETTLEMENT DATE BASIS

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SUMMARY DESCRIPTION

	CURN	TRDNG	BOOK	PAR VALUE	BOOK VALUE	
	RATE	YIELD	PRICE	SHARES		
(Inv Type) 11 TREASURY BILLS	10.82½(C)	4.158	4.242	98.013	348,000,000.00	341,085,786.65
(Inv Type) 12 TREASURY NOTES	14.37½(C)	4.288	4.774	99.626	455,000,000.00	453,296,087.96
(Inv Type) 41 FNMA DISCOUNT NOTES	15.28½(C)	4.921	5.103	96.386	500,000,000.00	481,927,605.28
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	11.97½(C)	4.878	4.974	98.075	385,000,000.00	377,588,413.69
(Inv Type) 44 FMC DISCOUNT NOTES	16.29½(C)	4.958	5.132	96.582	532,000,000.00	513,817,371.95
(Inv Type) 81 COMMERCIAL PAPER DISC	19.05½(C)	4.857	5.222	97.820	614,000,000.00	600,613,321.96
(Inv Type) 91 NEGOTIABLE C.D.'S	10.78½(C)	5.318	5.318	100.000	340,000,000.00	340,000,000.00
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.01½(C)	5.065	5.065	100.000	200,000.00	200,000.00
(Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY	1.43½(C)	5.350	5.350	100.000	45,000,000.00	45,000,000.00
REPORT TOTALS						
ASSETS						
FIXED						

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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INVESTMENTS OUTSTANDING AS OF 09/30/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND CPN RATE YTM TR	PAR/SKARES BOOK	MARKET VALUE MARKET PRICE	CURR ACRR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41735	T BILL 08/01/07 11/01/07	912795DA4	19	100	4.8200	25,000,000.00	24,933,948.86	204,180.55	37,712.75
A 41722	T BILL 07/30/07 01/17/08	912795C33	19	100	4.8801	24,692,055.56	99,737,958.45	SUNGARD	78,238.64
A 41770	T BILL 09/06/07 03/06/08	912795D24	19	100	4.8335	24,438,906.25	98,895,454.54	SUNGARD	6,508.75
A 41771	T BILL 09/06/07 03/06/08	912795D24	19	100	4.2807	4,894,086.11	98,302,869,968.6	SUNGARD	65,087.53
A 41772	T BILL 09/06/07 03/06/08	912795D24	19	100	4.2807	50,000,000.00	98,151,434.75	SUNGARD	65,087.53
A 41775	T BILL 09/06/07 03/06/08	912795D24	19	100	4.2807	50,000,000.00	98,151,434.75	SUNGARD	28,018.08
A 41776	T BILL 09/10/07 03/06/08	912795D24	19	100	4.1015	49,006,166.67	98,302,869,968.6	SUNGARD	5,603.62
A 41780	T BILL 09/10/07 03/06/08	912795D24	19	100	4.1015	10,000,000.00	9,830,286.95	SUNGARD	3,577.21
A 41788	T BILL 09/13/07 03/13/08	912795D40	19	100	4.1034	4,898,383.33	98,240,210,843.37	SUNGARD	6,713.15
A 41789	T BILL 09/20/07 03/20/08	912795D46	19	100	4.3525	15,000,000.00	14,722,001.45	SUNGARD	3,795.20
A 41794	T BILL 09/24/07 03/20/08	912795D40	19	100	4.0495	4,901,852.78	98,146,676,300.58	SUNGARD	1,621.32
A 41795	T BILL 09/25/07 03/20/08	912795D40	19	100	4.0698	15,000,000.00	14,722,001.45	SUNGARD	8,385.26
A 41796	T BILL 09/25/07 03/20/08	912795D40	19	100	4.0646	14,706,106.25	98,146,676,300.58	SUNGARD	5,932.70
A 41797	T BILL 09/25/07 03/20/08	912795D40	19	100	4.0646	8,804,070.83	98,146,676,300.58	SUNGARD	3,955.13
A 41798	T BILL 09/25/07 03/20/08	912795D40	19	100	4.0594	8,843,453.33	98,146,676,300.58	SUNGARD	2,974.10
A 41799	T BILL 09/25/07 03/20/08	912795D40	19	100	4.0750	5,000,000.00	4,907,333.82	SUNGARD	2,215.07
SUBTOTAL (Inv Type) 11 TREASURY BILLS								986,090.70	325,426.04
A 41768	T NOTE 08/31/07 11/15/07	912828A80	19	100	3.0000	5,000,000.00	4,993,750.00	56,657.61	0.00
A 41782	T NOTE 09/14/07 12/31/07	912828E87	19	100	4.3750	1,000,000.00	99,875,000,000.00	SUNGARD	156.25
A 41792	T NOTE 09/24/07 12/31/07	912828E87	19	100	4.3750	5,000,000.00	100,093,750,000.00	SUNGARD	-1,562.50
A 41800	T NOTE 09/25/07 12/31/07	912828E87	19	100	4.3750	5,000,000.00	100,093,750,000.00	SUNGARD	-1,562.50
A 41809	T NOTE (99,30) 01/31/06 01/31/08	912828E87	19	100	4.3750	25,000,000.00	100,125,000,000.00	SUNGARD	50,666.50

INVESTMENTS OUTSTANDING AS OF 09/30/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND CFN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41784	T NOTE 09/17/07 01/31/08	912828EU0	19	100 4.3750	1,000,000.00	1,001,250.00	7,370.92	468.75
A 41664	T NOTE (98.22) 06/14/07 02/15/08	912828AT7	19	100 3.0000	1,006,487.77	100,125,000,000	SUNGD	47,460.94
A 41703	T NOTE (98.28) 07/24/07 02/15/08	912828AT7	19	100 3.0000	4,932,226.56	99,593,750,000	SUNGD	36,328.12
A 41729	T NOTE (99.00) 08/03/07 02/15/08	912828AT7	19	100 3.0000	4,943,359.38	99,593,750,000	SUNGD	35,859.37
A 41730	T NOTE (99.00) 08/03/07 02/15/08	912828AT7	19	100 3.0000	5,939,765.63	99,593,750,000	SUNGD	23,750.00
A 41134	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	19	100 4.5250	3,960,000.00	3,983,750.00	15,326.09	53,906.25
A 41135	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	40	100 4.7161	14,974,218.75	15,028,125.00	59,083.10	53,906.25
A 41137	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	43	100 4.7161	14,974,218.75	15,028,125.00	59,083.10	53,906.25
A 41138	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	87	100 4.7161	14,974,218.75	15,028,125.00	59,083.10	53,906.25
A 41214	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100 4.6250	50,000,000.00	50,109,375.00	6,318.31	281,250.00
A 41215	T NOTE (99.21) 03/31/06 03/31/08	912828E29	43	100 4.6250	50,000,000.00	50,109,375.00	6,318.31	281,250.00
A 41216	T NOTE (99.21) 03/31/06 03/31/08	912828E29	49	100 4.6250	50,000,000.00	50,109,375.00	6,318.31	281,250.00
A 41217	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100 4.6250	50,000,000.00	50,109,375.00	6,318.31	281,250.00
A 41708	T NOTE (99.23) 07/24/07 03/31/08	912828E29	19	100 4.6250	10,000,000.00	10,021,875.00	1,263.66	49,609.37
A 41709	T NOTE (99.23) 07/24/07 03/31/08	912828E29	45	100 5.0314	9,972,265.63	10,021,875.00	1,263.66	49,218.75
A 41701	T NOTE (99.29) 07/24/07 04/30/08	912828FC9	19	100 4.8750	5,000,000.00	5,020,312.50	102,004.08	26,171.87
A 41702	T NOTE (99.29) 07/24/07 04/30/08	912828FC9	45	100 5.0222	5,050,441.58	5,020,312.50	102,004.08	26,171.87
A 41706	T NOTE (99.00) 07/24/07 05/15/08	912828DT4	19	100 3.7500	5,000,000.00	5,000,000.00	70,822.01	37,109.37
A 41707	T NOTE (99.00) 07/24/07 05/15/08	912828DT4	49	100 3.7500	4,986,056.39	99,750,000,000	141,644.02	74,609.37
A 41723	T NOTE (99.05) 07/31/07 05/15/08	912828DT4	19	100 3.7500	9,971,722.15	99,750,000,000	70,822.01	30,664.06
A 41728	T NOTE (98.10) 07/31/07 05/15/08	912828AZ3	19	100 2.6250	4,996,068.28	99,750,000,000	49,575.41	38,867.19
A 41731	T NOTE (98.09) 08/03/07 05/15/08	912828AZ3	19	100 4.8007	5,930,411.01	99,062,500,000	59,490.49	47,578.12
A 41732	T NOTE (98.09) 08/03/07 05/15/08	912828AZ3	49	100 2.6250	5,000,000.00	4,953,125.00	49,575.41	39,843.75
A 41733	T NOTE (98.09) 08/03/07 05/15/08	912828AZ3	89	100 4.9059	4,941,813.86	99,062,500,000	39,660.33	31,875.00
A 41733	T NOTE (98.09) 08/03/07 05/15/08	912828AZ3	45	100 4.9059	3,953,451.09	99,062,500,000	SUNGD	

(RPTMT)

INVESTMENTS OUTSTANDING AS OF 09/30/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND CBN RATE YTM TR	PAR/SKARES BOOK	MARKET VALUE MARKET PRICE	CURR ACRR INT PRICE SOURCE UNREALIZED LOSS	UNREALIZED GAIN
A 41786	T NOTE 09/19/07 05/15/08	912828BT4	19	100	3.7500	5,000,000.00	4,987,500.00	70,822.01	8,007.81
A 41697	T NOTE (98) 07/23/07 12/15/08	912828BT6	19	400	4.3854	5,044,200.07	99,750,000,000.00	SUNGARD	63,284.25
A 41698	T NOTE (98) 07/23/07 12/15/08	912828BT6	19	400	4.8598	10,000,000.00	9,928,125.00	SUNGARD	127,343.75
A 41699	T NOTE (98) 07/23/07 12/15/08	912828BT6	19	400	4.8657	5,000,000.00	4,964,062.50	SUNGARD	66,406.25
A 41700	T NOTE (98) 07/23/07 12/15/08	912828BT6	19	400	4.9072	5,000,000.00	4,964,062.50	SUNGARD	66,015.62
A 41738	T NOTE (98.11) 08/08/07 12/15/08	912828BT6	19	100	3.7500	5,000,000.00	7,942,500.00	SUNGARD	76,875.00
A 41740	T NOTE 08/07/07 12/15/08	912828BT6	19	100	3.7500	5,000,000.00	4,964,062.50	SUNGARD	42,773.44
A 41662	T. NOTE (99.19) 06/08/07 12/31/08	912828BG0	19	100	4.5000	20,000,000.00	20,181,250.00	SUNGARD	267,187.50
SUBTOTAL (Inv Type) 12 TREASURY NOTES 14.29%(M)									2,704,924.27
									-3,125.00
A 41758	FANNIE MAE 08/28/07 10/01/07	313588ME8	19	100	4.6700	5,000,000.00	5,000,000.00	22,052.78	.00
A 41759	FANNIE MAE 08/28/07 10/02/07	313588ML6	19	100	4.6907	4,977,947.22	100,000,000,000.00	UPRICE	148.61
A 41763	FANNIE MAE 08/28/07 10/04/07	313588MW2	19	100	4.6913	4,977,298.61	99,990,000,000.00	UPRICE	-54.17
A 41749	FANNIE MAE 08/15/07 10/31/07	313588N2	19	100	4.6925	4,976,001.39	99,960,000,000.00	UPRICE	6,391.67
A 41680	FANNIE MAE 07/09/07 11/07/07	313588N7	19	100	5.1000	10,000,000.00	9,954,000.00	119,233.33	6,519.45
A 41668	F N M A 06/25/07 11/13/07	313588PE9	19	100	5.0900	35,000,000.00	34,811,000.00	484,963.89	23,790.28
A 41682	Fannie Mae 07/11/07 01/02/08	313588R2	19	100	5.1935	34,302,245.83	34,811,000.00	UPRICE	34,983.33
A 41619	FEDERAL NATL MTG ASSN DISC N 04/03/07 01/07/08	313588R9	19	100	5.0900	20,000,000.00	19,772,000.00	231,877.78	46,861.11
A 41674	FANNIE MAE 07/05/07 01/11/08	313588R8	19	100	5.0400	25,000,000.00	24,687,500.00	308,000.00	44,500.00
A 41691	FANNIE MAE 07/19/07 01/16/08	313588R7	19	100	5.0900	10,000,000.00	9,869,000.00	104,627.78	20,286.11
A 41688	FANNIE MAE 07/18/07 01/31/08	313588S8	19	100	5.0400	15,000,000.00	14,776,500.00	157,500.00	32,700.00
A 41579	FEDERAL NATL MTG ASSN DISC N 02/28/07 02/01/08	313588S6	19	100	4.9100	37,000,000.00	36,445,000.00	1,084,973.61	65,705.83
A 41589	FEDERAL NATL MTG ASSN DISC N 03/12/07 02/01/08	313588S6	19	100	4.8800	20,000,000.00	19,700,000.00	550,355.55	33,466.67

CITY/COUNTRY OF ORIGIN

MR. DANIEL DALY

415-554-487

INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 09/30/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND	CEN SAFE	YTM	RTR	PAS/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
41605	FEDERAL NATL MTG ASSN DISC N	03/23/07 02/01/08	333588S6	19	100	4.8500	25,000,000.00		24,625,000.00	646,666.67	UPRICE	39,270.83
41599	FNMA DISCOUNT NOTES	03/20/07 02/04/08	333588S7	19	100	5.0649	23,939,062.50		98,500,000,000	660,833.33	UPRICE	42,000.00
41600	FEDERAL NATL MTG ASSN DISC N	03/20/07 02/04/08	333588S8	19	100	5.1020	25,000,000.00		24,615,000.00	660,833.33	UPRICE	43,055.56
41588	FEDERAL NATL MTG ASSN DISC N	03/20/07 02/08/08	333588S9	19	100	4.8600	25,000,000.00		24,602,500.00	660,833.33	UPRICE	69,819.45
41601	FEDERAL NATL MTG ASSN DISC N	03/09/07 02/11/08	333588Y2	19	100	5.1049	50,000,000.00		49,185,000.00	1,370,472.22	UPRICE	26,925.00
41601	FEDERAL NATL MTG ASSN DISC N	03/20/07 02/15/08	333588T9	19	100	5.0163	15,000,000.00		14,749,500.00	394,875.00	UPRICE	52,250.00
41746	FANNIE MAE	08/15/07 03/03/08	333588T7	19	100	5.0880	14,327,700.00		14,749,500.00	158,625.00	UPRICE	60,500.00
41635	FNMA DISCOUNT NOTES	04/12/07 03/17/08	333588U9	19	100	4.8600	25,000,000.00		24,532,500.00	584,083.33	UPRICE	71,000.00
41694	FANNIE MAE	07/23/07 03/17/08	333588U9	19	100	4.9956	24,321,625.00		24,490,000.00	242,083.33	UPRICE	114,520.83
41622	FEDERAL NATL MTG ASSN DISC N	04/05/07 03/28/08	333588U3	19	100	5.1268	25,000,000.00		24,490,000.00	1,204,520.84	UPRICE	
				87	100	5.1495	50,000,000.00		48,910,000.00	97,820,000,000	UPRICE	
					100	4.8450	50,000,000.00		48,910,000.00	97,820,000,000	UPRICE	
					100	5.0903	47,590,258.33		97,820,000,000	97,820,000,000	UPRICE	
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES 15.46% (M)												
						4.9206	500,000,000.00		492,742,600.00	9,980,354.16	UPRICE	
						5.1034	481,927,605.28		98,548,520,000,000	-54.17	UPRICE	
41741	F H L B	08/07/07 10/05/07	333384MP1	19	100	5.1150	5,000,000.00		4,997,500.00	39,072.91	SUNGARD	341.67
41692	F H L B	07/19/07 10/17/07	333384NB1	19	100	5.1582	4,958,085.42		99,950,000,000	211,064.44	SUNGARD	5,635.56
41765	F H L B	08/11/07 10/17/07	333384NB1	19	100	5.2008	19,743,300.00		99,800,000,000	28,029.16	SUNGARD	466.67
41766	F H L B	08/11/07 10/17/07	333384NC9	19	100	4.6784	6,957,504.17		6,986,000.00	32,033.33	SUNGARD	566.67
41801	F H L B	09/24/07 10/18/07	333384NG0	19	100	4.6790	7,950,400.00		99,787,500,000	8,925.00	SUNGARD	525.00
41718	F H L B	09/24/07 10/22/07	333384NJ4	19	100	4.5900	9,964,300.00		99,737,500,000	112,772.00	SUNGARD	4,799.33
41737	F H L B	07/27/07 10/24/07	333384NR6	19	100	5.1268	12,000,000.00		11,965,500.00	76,650.00	SUNGARD	4,575.00
41734	F H L B	08/02/07 10/31/07	333384NT2	19	100	5.1918	11,847,928.67		99,712,500,000	50,297.50	SUNGARD	3,280.00
41654	F H L B	08/03/07 11/02/07	333384PA1	19	100	5.1150	6,000,000.00		99,625,000,000	978,055.56	SUNGARD	28,708.33
41659	F H L B	05/14/07 11/09/07	333384PA1	19	100	5.0300	50,000,000.00		49,756,250.00	782,444.44	SUNGARD	22,966.67
41752	F H L B	05/14/07 11/09/07	333384PE3	19	100	5.1590	48,749,486.11		99,512,000,000	227,266.66	SUNGARD	17,677.78
41767	F H L B	08/20/07 11/13/07	333384PF0	19	100	4.8700	39,540,055.56		39,785,000.00	25,626.67	SUNGARD	3,373.33
				43	000	4.9266	39,540,055.56		99,462,500,000	25,626.67	SUNGARD	
					100	5.0118	5,938,000.00		99,450,000,000	25,626.67	SUNGARD	

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE
INVESTMENTS OUTSTANDING AS OF 09/30/07
MAJOR SORT KEY IS ICC#

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(BPTMKT)

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND CEN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41761	F H L B 08/29/07 11/23/07	313384PQ6	19	100	4.9400	10,000,000.00	9,933,750.00	45,283.33	6,477.78
A 41762	F H L B 08/29/07 11/28/07	313384PV5	45	100	4.9990	9,881,988.89	99,337,500,000.00	SUNGARD	
A 41756	F H L B 08/29/07 11/28/07	313384Q08	19	100	5.0025	9,875,127.78	99,275,000,000.00	SUNGARD	7,088.89
A 41747	F H L B 08/29/07 12/04/07	313384RQ4	19	100	5.0800	10,000,000.00	9,919,644.44	44,916.67	6,755.55
A 41721	F H L B 08/15/07 01/10/08	313384SF7	45	100	5.1184	9,791,155.56	98,740,035,555.56	SUNGARD	16,552.78
A 41727	F H L B 07/30/07 01/25/08	313384SF7	19	100	5.1411	24,376,856.25	24,638,305.56	219,318.75	42,130.56
A 41778	F H L B 07/31/07 01/25/08	313384TX7	19	100	4.9990	25,000,000.00	24,638,305.56	215,234.72	41,002.78
A 41791	F H L B 09/12/07 03/05/08	313384UM9	45	100	4.6190	12,000,000.00	11,770,160.00	29,253.67	10,348.00
A 41751	F H L B 09/21/07 03/19/08	313384VQ9	19	100	4.7251	11,730,558.33	98,084,666,666.67	SUNGARD	
A 41750	F H L B 08/17/07 04/15/08	313384VQ9	40	000	4.4885	44,012,250.00	44,060,750.00	54,875.00	-6,375.00
SUBTOTAL	(Inv Type) 43 FEDERAL HOME LOAN DISC 11.978 (M)				4.8267	24,214,340.28	97,586,750,000.00	146,093.75	36,253.47
					4.8783	385,000,000.00	381,280,383.62	3,438,819.11	259,525.82
					4.9740	377,588,413.69	99,033,666,000.00	-6,375.00	
A 41679	FREDDIE MAC 07/09/07 11/05/07	313396NW9	19	100	5.1100	24,000,000.00	23,895,000.00	286,160.00	14,233.33
A 41670	FREDDIE MAC 06/25/07 11/19/07	313396PL1	19	100	5.1978	23,594,606.67	99,562,500,000.00	SUNGARD	
A 41684	FREDDIE MAC 07/16/07 11/27/07	313396FUI	19	100	5.2085	14,687,625.00	14,908,125.00	208,250.00	12,250.00
A 41645	FREDDIE MAC 05/02/07 11/30/07	313396FX5	19	100	5.0900	33,000,000.00	32,764,875.00	359,269.17	30,827.50
A 41571	FEDL HOME LLN MTG CORP DISC 02/16/07 12/06/07	313396QD8	40	100	5.1883	32,374,778.33	99,287,500,000.00	SUNGARD	
A 41615	FEDL HOME LLN MTG CORP DISC 03/30/07 12/07/07	313396Q06	19	100	5.0000	50,000,000.00	49,623,333.33	1,055,555.55	40,000.00
A 41750	FREDDIE MAC 08/17/07 12/07/07	313396Q06	19	100	5.1517	48,527,777.78	99,246,666,666.67	SUNGARD	
A 41673	FREDDIE MAC 06/29/07 12/10/07	313396Q09	19	100	5.2447	40,280,578.33	99,171,333,333.33	1,332,111.67	39,270.00
A 41672	FREDDIE MAC 06/28/07 12/17/07	313396Q09	19	100	4.9950	40,000,000.00	39,663,511.11	1,026,750.00	35,361.11
A 41695	FREDDIE MAC 07/23/07 12/24/07	313396QX4	43	100	5.1760	38,601,400.00	99,158,777,777.78	SUNGARD	
A 41613	FEDL HOME LLN MTG CORP DISC 03/29/07 01/22/08	313396SC8	19	100	5.0068	24,616,555.56	24,789,694.44	154,062.50	19,076.38
A 41565	FEDL HOME LLN MTG CORP DISC 02/08/07 02/04/08	313396SR5	19	100	5.2003	34,190,022.22	99,121,111,111.11	464,255.56	38,111.11
					5.1959	31,224,853.33	31,690,631.11	428,133.34	37,644.44
					5.1928	10,000,000.00	99,033,222,222.22	SUNGARD	
					5.1928	9,782,688.89	98,945,333,333.33	98,777.78	13,066.66
					4.9000	15,000,000.00	14,788,595.83	379,750.00	19,304.16
					5.1079	14,389,541.67	98,590,638,888.89	SUNGARD	
					4.9670	50,000,000.00	49,219,500.00	1,621,173.61	88,725.00
					5.2274	47,509,601.39	98,439,000,000.00	SUNGARD	

(RPTMKT)

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INVESTMENTS OUTSTANDING AS OF 09/30/07

MAJOR SORT KEY IS ICCB

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSTP	BANK BROK	FUND SAFE	FUND CPN RATE YTM TR	PAR/SHARES BOOK	MARKET PRICE	CURR ACCT PRICE SOURCE	INT UNREALIZED GAIN
A 41606	FEDL HOME LHM MTG CORP DISC 03/23/07 02/04/08	313396SKS	19	100	4.8400	25,000,000.00	24,609,750.00	645,333.33	33,250.00
A 41748	FREDDIE MAC 08/15/07 02/11/08	313396SV0	19	100	5.0562	23,931,166.67	98,439,000,000.00	SUNGARD	13,447.77
A 41744	FREDDIE MAC 07/27/07 03/28/08	313396CUM1	19	100	5.1072	6,825,700.00	6,884,659.44	SUNGARD	144,906.67
A 41620	FEDL HOME LHM MTG CORP DISC 04/03/07 03/31/08	313396U24	19	100	5.1119	15,462,088.89	97,802,777,777.8	SUNGARD	62,638.33
A 41624	FEDL HOME LHM MTG CORP DISC 04/09/07 03/31/08	313396U24	19	100	5.0695	28,541,042.50	29,331,150.00	SUNGARD	727,469.17
A 41757	FREDDIE MAC 08/29/07 06/02/08	313396XQ1	19	100	5.1668	30,440,306.67	97,770,500,000.00	SUNGARD	81,697.78
A 41753	FREDDIE MAC 08/23/07 07/21/08	313396ZB7	19	100	4.7479	9,646,322.22	97,046,388,888.9	SUNGARD	16,333.34
A 41755	FREDDIE MAC 08/27/07 08/18/08	313396C50	19	100	4.8110	23,934,862.50	96,468,750,000.00	SUNGARD	57,579.17
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES					4.9188	15,255,853.33	96,156,250,000.00	SUNGARD	56,191.11
					4.9576	532,000,000.00	524,549,458.31	9,981,710.29	750,376.07
					5.1321	513,817,371.95	98,599,522,000.00		
A 41648	BANK OF AMERICA C P 05/03/07 10/02/07	0660PIX22	19	100	5.1800	40,000,000.00	39,994,433.33	869,088.88	188.89
A 41676	UNION BANK C P 07/03/07 10/02/07	904851X29	19	100	5.2958	39,125,155.56	99,986,083,333.33	SUNGARD	158.33
A 41625	BOK CP 07/09/07 10/09/07	0660PIX97	19	100	5.2693	29,605,666.67	29,995,825.00	390,000.00	1,722.22
A 41764	UNION BANK CP 08/30/07 10/18/07	904851X32	19	100	5.1850	50,000,000.00	49,944,333.33	1,255,381.94	2,006.95
A 41745	UNION BANK C P 08/14/07 11/13/07	904851YD4	19	100	5.2168	24,823,736.11	99,763,466,666.67	115,111.11	7,166.66
A 41726	UNION BANK CP 07/31/07 12/24/07	904851Z04	19	100	5.3206	24,668,229.17	24,850,395.83	175,000.00	4,200.00
A 41719	UNION BANK C P 07/30/07 12/27/07	904851ZT8	19	100	5.2599	19,582,277.78	19,763,866.67	177,388.89	11,962.50
A 41681	UNION BANK C P 07/09/07 01/02/08	904851A29	19	100	5.2838	44,030,625.00	98,777,166,666.67	240,800.00	2,583.33
A 41686	UNION BANK C P 07/17/07 01/02/08	904851A29	19	100	5.2943	19,492,600.00	98,679,916,666.67	548,888.89	11,625.00
A 41678	BANK OF AMERICA C P 07/06/07 01/04/08	0660POA45	19	100	5.3301	48,779,444.44	98,679,916,666.67	338,647.50	5,700.00
A 41725	UNION BANK C P 07/31/07 01/09/08	904851A94	19	100	5.1900	27,000,000.00	26,635,912.50	176,700.00	1,111.11
A 41781	UNION BANK C P 09/14/07 02/05/08	904851JB1	19	100	5.3298	26,291,565.00	98,651,577,777.8	60,208.33	-1,763.89
A 41787	BANK OF AMERICA C P 09/19/07 02/05/08	0660POB51	19	100	5.2512	19,538,300.00	98,580,555,555.6	80,500.00	-51,152.78
					5.2062	24,490,000.00	98,193,777,777.8	SUNGARD	
					4.9218	50,000,000.00	49,096,888.89	SUNGARD	

INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 09/30/07

MAJOR SORT KEY IS ICC#

(RPTMT)

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND CEN RATE YTM	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 41743	BANK OF AMERICA C P 08/08/07 02/08/08	0660P0B85	19	100	5.0950	50,000,000.00	49,075,955.56	382,125.00	-4,513.88
A 41777	BANK OF AMERICA C P 09/11/07 02/15/08	0660P0B99	19	100	5.2500	25,000,000.00	98,151,111,111.11	72,916.67	12,368.05
A 41769	BANK OF AMERICA C P 09/07/07 03/04/08	0660P0C43	19	100	5.3730	24,427,604.17	98,051,555,555.56	87,666.67	15,069.44
A 41779	UNION BANK C P 09/13/07 03/04/08	90485JC43	19	100	5.4013	24,346,152.78	97,795,555,555.56	76,500.00	-2,583.33
A 41785	UNION BANK C P 09/18/07 03/04/08	90485JC43	19	100	5.2281	29,264,750.00	97,795,555,555.56	42,881.94	-39,826.38
A 41802	BANK OF AMERICA C P 09/25/07 03/18/08	0660P0C70	19	100	4.8577	24,445,833.33	97,795,555,555.56	25,760.00	-43,564.45
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 19.02% (M)							97,596,444,444.44	5,522,703.32	75,862.48
A 41617	BOA NEGOTIABLE CD 04/02/07 10/02/07	06050GG20	19	100	5.2600	50,000,000.00	99,999,955.75	1,329,611.11	-44.25
A 41638	BOA CD 04/17/07 10/16/07	06050GH45	19	100	5.2950	50,000,000.00	50,000,654.12	1,228,145.83	654.12
A 41626	BOA NEGOTIABLE CD 04/09/07 12/28/07	06050GG46	19	100	5.2850	50,000,000.00	100,001,308,238.88	1,284,548.61	1,672.59
A 41773	BANK OF AMERICA NCD 09/07/07 01/08/08	06050GT59	19	100	5.4400	50,000,000.00	100,003,345,174.11	181,333.33	30,384.33
A 41774	BANK OF AMERICA NCD 09/07/07 01/08/08	06050GT67	19	100	5.4400	50,000,000.00	100,060,766,650.44	181,333.33	34,569.22
A 41783	BANK OF AMERICA NCD 09/18/07 01/22/08	06050GV80	19	100	5.4800	50,000,000.00	50,042,135.55	98,944.44	42,135.55
A 41790	BANK OF AMERICA NCD 09/21/07 01/22/08	06050GX54	19	100	4.9500	40,000,000.00	39,968,044.43	55,000.00	-31,955.57
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S 10.67% (M)							340,077,415.99	4,358,916.65	109,415.81
A 41498	MISSION AREA CR UNION 11/02/06 11/02/07	19	100	4.5000	100,000.00	99,543.11	12.50	SUNGARD	-456.89
A 41710	MISSION NAT BANK PTD 07/16/07 07/16/08	60	000	5.6300	100,000.00	95,865.69	15.64	SUNGARD	-4,134.31
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT .01% (M)							97,704,403,000.00	28.14	-4,591.20
A 41528	CITIBANK PTD 270491061 01/02/07 01/02/08	19	100	5.3000	10,000,000.00	9,865,666.67	1,472.22	SUNGARD	-134,333.33

(RPTMT)

INVESTMENTS OUTSTANDING AS OF 09/30/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND CEN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41554	FIRST NATL BK PUBLIC TIME DPT 01/19/07 01/19/08		19	100	5.2500	5,000,000.00	4,920,555.56	729.17	
A 41558	CITIBANK PTD 770493111 01/25/07 01/25/08		63	000	5.2500	5,000,000.00	98.4111111111	SUNGARD	-79,444.44
A 41640	CITIBANK PTD 2704931285 04/18/07 04/17/08		19	100	5.4500	10,000,000.00	9,832,444.44	1,513.89	
A 41663	citibank ptd 2704931400 06/07/07 06/07/08		48	000	5.3500	10,000,000.00	98.3244444444	SUNGARD	-167,555.56
			48	000	5.3500	10,000,000.00	9,715,319.44	1,486.11	
			19	100	5.3500	10,000,000.00	97.1531944444	SUNGARD	-284,680.56
			19	100	5.3500	10,000,000.00	9,642,361.11	1,486.11	
			48	000	5.3500	10,000,000.00	96.4236111111	SUNGARD	-357,638.89
SUBTOTAL (Inv Type)	1011 PUBLIC TIME DEPOSIT M 1.38% (M)				5.3500	45,000,000.00	43,976,347.22	6,687.50	.00
					5.3500	45,000,000.00	97.7252160000		-1,023,652.78
GRAND TOTAL					4.7852	321920000.00	3186595212.88	36,360,939.15	5,060,225.22
					5.0014	3153528587.49	98.9853140000		-1,213,202.68

CITY/COUNTY OF SAKRAVIA
MR. DANIEL DAILY 415-555-487
INVESTMENT INVENTORY - 4 8 7
INVESTMENTS OUTSTANDING AS OF 9/30/07
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY DATE	PURCHASE DATE	SAT/ PURP	CUPN RATE	TERMG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE		
A 41735	T BILL	912795A84	100	11/01/07	08/01/07	000	4.820	4.880	98.768	25,000,000.00	24,692,055.56		
A 41722	T BILL	912795C33	100	01/17/08	07/30/07	000	4.725	4.833	97.756	25,000,000.00	24,438,906.25		
A 41770	T BILL	912795D34	100	03/06/08	09/06/07	000	4.190	4.281	97.882	5,000,000.00	4,894,086.11		
A 41771	T BILL	912795D34	100	03/06/08	09/06/07	000	4.190	4.281	97.882	50,000,000.00	48,940,861.11		
A 41772	T BILL	912795D34	100	03/06/08	09/06/07	000	4.190	4.281	97.882	50,000,000.00	48,940,861.11		
A 41775	T BILL	912795D34	100	03/06/08	09/10/07	000	4.020	4.102	98.012	50,000,000.00	49,006,166.67		
A 41776	T BILL	912795D34	100	03/06/08	09/10/07	000	4.020	4.102	98.012	10,000,000.00	9,801,233.33		
A 41780	T BILL	912795D32	100	03/13/08	09/13/07	000	4.020	4.103	97.968	5,000,000.00	4,898,383.33		
A 41788	T BILL	912795D32	100	03/13/08	09/13/07	000	3.920	4.010	98.013	50,000,000.00	49,006,583.33		
A 41789	T BILL	912795D46	100	03/20/08	09/21/07	000	3.955	4.035	98.012	15,000,000.00	14,701,727.08		
A 41794	T BILL	912795D40	100	03/20/08	09/24/07	000	3.970	4.049	98.037	5,000,000.00	4,901,852.78		
A 41795	T BILL	912795D40	100	03/20/08	09/25/07	000	3.990	4.070	98.038	20,000,000.00	19,607,650.00		
A 41796	T BILL	912795D40	100	03/20/08	09/25/07	000	3.985	4.065	98.041	15,000,000.00	14,706,106.25		
A 41797	T BILL	912795D40	100	03/20/08	09/25/07	000	3.985	4.065	98.041	10,000,000.00	9,804,070.83		
A 41798	T BILL	912795D40	100	03/20/08	09/25/07	000	3.980	4.059	98.043	8,000,000.00	7,843,453.33		
A 41799	T BILL	912795D40	100	03/20/08	09/25/07	000	3.995	4.075	98.036	5,000,000.00	4,901,789.58		
SUBTOTAL (Inv Type) 11 TREASURY BILLS 10.82%(C)									4.158	4.242	98.013	348,000,000.00	341,085,786.65
A 41768	T NOTE	912828A00	100	11/15/07	08/31/07	000	3.000	3.578	100.755	5,000,000.00	5,037,771.74		
A 41782	T NOTE	912828E67	100	12/31/07	09/14/07	000	4.375	4.069	100.982	1,000,000.00	1,009,816.58		
A 41792	T NOTE	912828E67	100	12/31/07	09/24/07	000	4.375	3.861	101.147	5,000,000.00	5,087,370.92		
A 41800	T NOTE	912828E67	100	12/31/07	09/25/07	000	4.375	3.856	101.159	5,000,000.00	5,057,365.35		
A 41809	T NOTE (99.30)	912828E60	100	01/31/08	01/31/06	000	4.375	4.416	99.822	25,000,000.00	24,960,583.50		
A 41784	T NOTE	912828E60	100	01/31/08	09/17/07	000	4.375	4.137	100.649	1,000,000.00	1,006,487.77		
A 41664	T NOTE (98.22)	912828E67	100	02/15/08	06/14/07	000	3.000	5.071	98.865	5,000,000.00	4,932,226.56		
A 41703	T NOTE (99.00)	912828E67	100	02/15/08	07/24/07	000	3.000	4.929	98.996	5,000,000.00	4,943,259.38		
A 41729	T NOTE (99.00)	912828E67	100	02/15/08	08/03/07	000	3.000	4.929	98.996	6,000,000.00	5,939,765.63		
A 41730	T NOTE (99.00)	912828E67	100	02/15/08	08/03/07	000	3.000	4.921	99.000	4,000,000.00	3,960,000.00		
A 41134	T NOTE (99.27)	912828E62	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75		
A 41135	T NOTE (99.27)	912828E62	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75		
A 41137	T NOTE (99.27)	912828E62	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75		
A 41138	T NOTE (99.27)	912828E62	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75		
A 41214	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00		
A 41215	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00		
A 41216	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00		
A 41217	T NOTE (99.21)	912828E29	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00		
A 41708	T NOTE (99.23)	912828E29	100	03/31/08	07/24/07	000	4.625	5.031	99.723	10,000,000.00	9,972,265.63		
A 41709	T NOTE (99.23)	912828E29	100	03/31/08	07/24/07	000	4.625	5.031	99.723	10,000,000.00	9,972,265.63		
A 41701	T NOTE (99.29)	912828E69	100	04/30/08	07/24/07	000	4.875	5.022	101.009	5,000,000.00	5,050,441.58		
A 41702	T NOTE (99.29)	912828E69	100	04/30/08	07/24/07	000	4.875	5.022	101.009	5,000,000.00	5,050,441.58		
A 41706	T NOTE (99.00)	912828D74	100	05/15/08	07/24/07	000	3.750	5.019	99.721	5,000,000.00	4,986,056.39		
A 41707	T NOTE (99.00)	912828D74	100	05/15/08	07/24/07	000	3.750	5.014	99.717	10,000,000.00	9,971,721.15		
A 41723	T NOTE (99.05)	912828D74	100	05/15/08	07/31/07	000	3.750	4.869	99.921	5,000,000.00	4,996,068.28		
A 41728	T NOTE (98.10)	912828E63	100	05/15/08	07/31/07	000	2.625	4.857	98.834	5,000,000.00	4,941,720.45		

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICKEP)	PURCHASE DATE	SAP/ PURP	CURN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41731	T NOTE (98.09)	912828AZ3	100	05/15/08	08/03/07	000	2.625	4.901	98.840	6,000,000.00	5,930,411.01
A 41732	T NOTE (98.09)	912828AZ3	100	05/15/08	08/03/07	000	2.625	4.906	98.836	5,000,000.00	4,941,813.86
A 41733	T NOTE (98.09)	912828AZ3	100	05/15/08	08/03/07	000	2.625	4.906	98.836	5,000,000.00	3,953,453.00
A 41786	T NOTE (98)	912828BT4	100	05/15/08	09/19/07	000	3.750	4.385	100.884	5,000,000.00	5,044,200.07
A 41697	T NOTE (98)	912828BT6	100	12/15/08	07/23/07	000	3.375	4.860	98.366	5,000,000.00	4,918,301.74
A 41698	T NOTE (98)	912828BT6	100	12/15/08	07/23/07	000	3.375	4.866	98.358	10,000,000.00	9,835,822.33
A 41699	T NOTE (98)	912828BT6	100	12/15/08	07/23/07	000	3.375	4.907	98.304	5,000,000.00	4,915,176.74
A 41700	T NOTE (98)	912828BT6	100	12/15/08	07/23/07	000	3.375	4.901	98.311	5,000,000.00	4,915,567.37
A 41701	T NOTE (98.11)	912828BT6	100	12/15/08	08/07/07	000	3.375	4.668	98.818	8,000,000.00	7,905,461.07
A 41740	T NOTE (99.19)	912828BT6	100	12/15/08	06/07/07	000	3.375	4.583	98.915	5,000,000.00	4,945,725.54
A 41662	T NOTE (99.19)	912828BG0	100	12/31/08	06/08/07	000	4.750	5.038	99.570	20,000,000.00	19,914,062.50
SUBTOTAL (Inv Type) 12 TREASURY NOTES 14.37%(C) 455,000,000.00 453,296,087.96											
A 41758	FANNIE MAE	313588MK8	100	10/01/07	08/28/07	000	4.670	4.691	99.559	5,000,000.00	4,977,947.22
A 41759	FANNIE MAE	313588MK6	100	10/02/07	08/28/07	000	4.670	4.691	99.559	5,000,000.00	4,977,298.61
A 41763	FANNIE MAE	313588NM2	100	10/04/07	08/28/07	000	4.670	4.693	99.520	5,000,000.00	4,976,001.39
A 41749	FANNIE MAE	313588NR2	100	10/31/07	08/15/07	000	5.150	5.207	98.890	13,000,000.00	12,856,801.39
A 41680	FANNIE MAE	313588NT7	100	11/07/07	07/09/07	000	5.110	5.199	98.282	10,000,000.00	9,828,247.22
A 41668	F N M A	313588PE9	100	11/13/07	06/25/07	000	5.090	5.194	98.006	35,000,000.00	34,302,245.83
A 41682	Fannie Mae	313588RG2	100	01/02/08	07/11/07	000	5.090	5.219	97.526	20,000,000.00	19,595,138.89
A 41619	FEDERAL NATL MTG ASSN DI	313588RM9	100	01/07/08	04/03/07	000	4.900	5.093	96.203	35,000,000.00	33,670,875.00
A 41674	FANNIE MAE	313588RW7	100	01/11/08	07/05/07	000	5.040	5.178	97.340	20,000,000.00	24,335,000.00
A 41691	FANNIE MAE	313588RW8	100	01/16/08	07/19/07	000	5.090	5.224	97.441	15,000,000.00	9,744,086.11
A 41688	FANNIE MAE	313588SW8	100	01/31/08	07/18/07	000	5.040	5.183	97.242	15,000,000.00	14,586,300.00
A 41679	FEDERAL NATL MTG ASSN DI	313588SW8	100	02/01/08	02/28/07	000	4.910	5.147	95.390	37,000,000.00	35,294,320.56
A 41693	FEDERAL NATL MTG ASSN DI	313588SN6	100	02/01/08	03/12/07	000	4.880	5.106	95.581	20,000,000.00	19,116,177.78
A 41665	FEDERAL NATL MTG ASSN DI	313588SN6	100	02/01/08	03/23/07	000	4.850	5.065	95.756	25,000,000.00	23,939,062.50
A 41599	FNMA DISCOUNT NOTES	313588SV7	100	02/04/08	03/26/07	000	4.880	5.102	95.649	25,000,000.00	23,932,166.67
A 41600	FEDERAL NATL MTG ASSN DI	313588SV8	100	02/08/08	03/26/07	000	4.780	5.018	95.489	25,000,000.00	23,886,511.11
A 41568	FEDERAL NATL MTG ASSN DI	313588SX2	100	02/15/08	03/26/07	000	4.860	5.088	95.518	15,000,000.00	14,327,700.00
A 41601	FEDERAL NATL MTG ASSN DI	313588TC9	100	03/03/08	08/15/07	000	4.860	4.996	97.287	25,000,000.00	24,321,625.00
A 41746	FANNIE MAE	313588U7	100	03/17/08	04/12/07	000	4.890	5.125	95.382	25,000,000.00	23,845,416.67
A 41694	FANNIE MAE	313588UK9	100	03/17/08	07/23/07	000	5.000	5.150	96.708	25,000,000.00	24,176,916.67
A 41622	FEDERAL NATL MTG ASSN DI	313588UW3	100	03/28/08	04/05/07	000	4.845	5.090	95.182	50,000,000.00	47,590,958.33
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES 15.28%(C) 500,000,000.00 481,927,605.28											
A 41741	F H L B	313384MP1	100	10/05/07	08/07/07	000	5.115	5.158	99.162	5,000,000.00	4,958,085.42
A 41692	F H L B	313384N1	100	10/17/07	07/19/07	000	5.134	5.201	98.717	20,000,000.00	19,743,300.00
A 41765	F H L B	313384N1	100	10/17/07	08/31/07	000	4.650	4.678	99.393	7,000,000.00	6,957,504.17
A 41764	F H L B	313384N9	100	10/18/07	08/31/07	000	4.679	4.679	99.380	8,000,000.00	7,950,400.00
A 41801	F H L B	313384N0	100	10/22/07	09/24/07	000	4.590	4.606	99.643	10,000,000.00	9,964,300.00

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 9/30/07
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY DATE	PURCHASE DATE	SAF/ SUP/	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE	SHARES	BOOK VALUE
A 41718	F H L B	313384NJ4	100	10/24/07	07/27/07	000	5.126	5.192	98.733	12,000,000.00		11,847,928.67
A 41737	F H L B	313384NR6	100	11/31/07	08/02/07	000	5.116	5.176	98.723	9,000,000.00		8,885,025.00
A 41734	F H L B	313384NT2	100	11/02/07	08/03/07	000	5.115	5.182	98.707	6,000,000.00		5,922,442.50
A 41659	F H L B	313384PAL	100	11/09/07	05/14/07	000	5.030	5.159	97.499	50,000,000.00		48,745,486.11
A 41654	F H L B	313384PAL	100	11/09/07	05/14/07	000	5.030	5.159	97.499	50,000,000.00		38,939,588.89
A 41762	F H L B	313384PE3	100	11/13/07	08/20/07	000	4.870	4.927	98.850	40,000,000.00		39,540,055.56
A 41767	F H L B	313384PE3	100	11/14/07	08/31/07	000	4.860	5.012	98.867	6,000,000.00		5,938,000.00
A 41761	F H L B	313384PE6	100	11/23/07	08/29/07	000	4.940	4.959	98.820	10,000,000.00		9,881,988.89
A 41762	F H L B	313384PE5	100	11/28/07	08/29/07	000	4.940	5.002	98.751	10,000,000.00		9,875,127.78
A 41756	F H L B	313384Q8	100	12/04/07	08/29/07	000	4.900	4.966	98.680	10,000,000.00		9,867,972.22
A 41747	F H L B	313384RQ4	100	01/25/08	08/15/07	000	5.080	5.188	97.912	10,000,000.00		9,791,155.56
A 41721	F H L B	313384RF7	100	01/25/08	07/30/07	000	5.013	5.141	97.507	25,000,000.00		24,376,856.25
A 41727	F H L B	313384RF7	100	01/25/08	07/30/07	000	4.999	5.126	97.528	25,000,000.00		24,382,068.00
A 41778	F H L B	313384TX7	100	03/05/08	09/12/07	000	4.619	4.725	97.755	12,000,000.00		11,730,558.33
A 41791	F H L B	313384QV9	100	03/19/08	09/21/07	000	4.390	4.489	97.805	45,000,000.00		44,012,250.00
A 41751	F H L B	313384QV9	100	04/15/08	08/17/07	000	4.675	4.827	96.857	25,000,000.00		24,214,340.28
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES									11.97% (C)	385,000,000.00		377,588,413.69
A 41679	FREDDIE MAC	313396NN9	100	11/05/07	07/09/07	000	5.110	5.198	98.311	24,000,000.00		23,594,606.67
A 41670	FREDDIE MAC	313396PL1	100	11/19/07	06/25/07	000	5.100	5.208	97.918	15,000,000.00		14,687,625.00
A 41684	FREDDIE MAC	313396PU1	100	11/27/07	07/16/07	000	5.090	5.188	98.105	33,000,000.00		32,374,778.33
A 41645	FREDDIE MAC	313396PX5	100	11/30/07	05/02/07	000	5.000	5.152	97.056	50,000,000.00		48,537,777.78
A 41571	FEDL HOME LLN MTG CORP D	313396QD8	100	12/06/07	02/16/07	000	5.030	5.245	95.906	42,000,000.00		40,280,578.33
A 41515	FEDL HOME LLN MTG CORP D	313396QD8	100	12/07/07	03/30/07	000	4.995	5.176	96.504	40,000,000.00		38,601,400.00
A 41750	FREDDIE MAC	313396QE6	100	12/07/07	08/17/07	000	4.930	5.007	98.466	25,000,000.00		24,616,555.56
A 41673	FREDDIE MAC	313396QEH	100	12/10/07	06/29/07	000	5.080	5.200	97.686	35,000,000.00		34,190,022.22
A 41672	FREDDIE MAC	313396QO9	100	12/17/07	06/28/07	000	5.070	5.196	97.686	31,224,853.33		31,224,853.33
A 41695	FREDDIE MAC	313396QX4	100	12/24/07	07/23/07	000	5.080	5.193	97.827	10,000,000.00		9,782,688.89
A 41613	FEDL HOME LLN MTG CORP D	313396SC8	100	01/22/08	03/29/07	000	4.900	5.108	95.930	15,000,000.00		14,389,541.67
A 41565	FEDL HOME LLN MTG CORP D	313396SR5	100	02/04/08	02/08/07	000	4.967	5.227	95.919	50,000,000.00		47,509,601.39
A 41606	FEDL HOME LLN MTG CORP D	313396SR5	100	02/04/08	03/23/07	000	4.840	5.056	95.725	25,000,000.00		23,931,166.67
A 41748	FREDDIE MAC	313396SY0	100	02/11/08	08/15/07	000	4.980	5.107	97.510	7,000,000.00		6,825,700.00
A 41714	FREDDIE MAC	313396UW1	100	03/28/08	07/27/07	000	4.920	5.112	96.638	16,000,000.00		15,462,088.89
A 41620	FEDL HOME LLN MTG CORP D	313396UW1	100	03/31/08	04/03/07	000	4.823	5.070	95.137	30,000,000.00		28,541,042.50
A 41624	FEDL HOME LLN MTG CORP D	313396UZ4	100	03/31/08	04/03/07	000	4.915	5.167	95.126	32,000,000.00		30,440,306.67
A 41757	FREDDIE MAC	313396V01	100	06/02/08	08/29/07	000	4.980	4.748	96.463	10,000,000.00		9,646,322.22
A 41753	FREDDIE MAC	313396XZ7	100	07/21/08	08/23/07	000	4.606	4.811	95.733	25,000,000.00		23,934,862.50
A 41755	FREDDIE MAC	313396C50	100	08/18/08	08/27/07	000	4.690	4.919	95.349	16,000,000.00		15,255,853.33
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES									16.29% (C)	532,000,000.00		513,817,371.95
A 41648	BANK OF AMERICA C P	0660P1X22	100	10/02/07	05/03/07	000	5.180	5.296	97.813	40,000,000.00		39,125,155.56
A 41676	UNION BANK C P	90485LX29	100	10/02/07	07/03/07	000	5.200	5.269	98.686	30,000,000.00		29,605,666.67

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41625	BOA CP	0660P1X97	100	10/09/07	04/09/07	000	5.165	5.304	97.374	50,000,000.00	48,687,229.17
A 41764	UNION BANK CP	90485LXJ2	100	11/18/07	08/30/07	000	5.180	5.217	99.295	25,000,000.00	24,823,736.11
A 41745	UNION BANK C P	90485LXJ4	100	11/13/07	08/14/07	000	5.250	5.321	98.673	25,000,000.00	24,668,229.17
A 41726	UNION BANK C P	90485LXJ4	100	12/24/07	07/31/07	000	5.150	5.260	97.911	20,000,000.00	19,582,277.78
A 41719	UNION BANK C P	90485LX78	100	12/27/07	07/30/07	000	5.170	5.284	97.846	45,000,000.00	44,030,625.00
A 41681	UNION BANK C P	90485JX29	100	01/02/08	07/09/07	000	5.160	5.294	97.463	20,000,000.00	19,492,600.00
A 41686	UNION BANK C P	90485JX29	100	01/02/08	07/17/07	000	5.200	5.330	97.559	50,000,000.00	48,779,444.44
A 41678	BANK OF AMERICA C P	0660F0A45	100	01/04/08	07/06/07	000	5.190	5.330	97.376	27,000,000.00	26,291,565.00
A 41725	UNION BANK C P	90485JX44	100	01/09/08	07/31/07	000	5.130	5.251	97.692	20,000,000.00	19,538,300.00
A 41781	UNION BANK C P	90485JB51	100	02/05/08	09/14/07	000	5.100	5.206	97.960	25,000,000.00	24,490,000.00
A 41787	BANK OF AMERICA C P	0660F0B51	100	02/05/08	09/19/07	000	4.830	4.922	98.135	50,000,000.00	49,067,541.67
A 41743	BANK OF AMERICA C P	0660F0B85	100	02/08/08	08/08/07	000	5.095	5.231	97.396	50,000,000.00	48,697,944.14
A 41777	BANK OF AMERICA C P	0660F0B9F	100	02/15/08	09/11/07	000	5.250	5.373	97.710	25,000,000.00	24,427,604.47
A 41769	BANK OF AMERICA C P	0660F0C43	100	03/04/08	09/07/07	000	5.260	5.401	97.385	25,000,000.00	24,346,152.78
A 41779	UNION BANK C P	90485JC43	100	03/04/08	09/13/07	000	5.100	5.228	97.549	30,000,000.00	29,264,750.00
A 41785	UNION BANK C P	90485JC43	100	03/04/08	09/18/07	000	4.750	4.858	97.783	25,000,000.00	24,445,833.33
A 41802	BANK OF AMERICA C P	0660P0CJ0	100	03/18/08	09/25/07	000	.000	4.946	97.652	32,000,000.00	31,248,666.67
SUBTOTAL	(Inv Type) 81 COMMERCIAL PAPER DISC			19.05%(C)			4.857	5.222	97.820	614,000,000.00	600,613,321.96
A 41617	BOA NEGOTIABLE CD	06050GG20	100	10/02/07	04/02/07	000	5.260	5.260	100.000	50,000,000.00	50,000,000.00
A 41638	BOA CD	06050GG45	100	10/16/07	04/17/07	000	5.295	5.295	100.000	50,000,000.00	50,000,000.00
A 41626	BOA NEGOTIABLE CD	06050GG45	100	12/28/07	04/09/07	000	5.285	5.285	100.000	50,000,000.00	50,000,000.00
A 41773	BANK OF AMERICA NCD	06050GT59	100	01/08/08	09/07/07	000	5.440	5.440	100.000	50,000,000.00	50,000,000.00
A 41763	BANK OF AMERICA NCD	06050GT67	100	01/22/08	09/07/07	000	5.440	5.440	100.000	50,000,000.00	50,000,000.00
A 41783	BANK OF AMERICA NCD	06050GT80	100	01/22/08	09/18/07	000	5.480	5.480	100.000	50,000,000.00	50,000,000.00
A 41790	BANK OF AMERICA NCD	06050GT54	100	01/22/08	09/21/07	000	4.950	4.950	100.000	40,000,000.00	40,000,000.00
SUBTOTAL	(Inv Type) 91 NEGOTIABLE C.D.'S			10.78%(C)			5.318	5.318	100.000	340,000,000.00	340,000,000.00
A 41498	MISSION AREA CR UNION		100	11/02/07	11/02/06	000	4.500	4.500	100.000	100,000.00	100,000.00
A 41710	MISSION NAT BANK PTD		100	07/16/08	07/16/07	000	5.630	5.630	100.000	100,000.00	100,000.00
SUBTOTAL	(Inv Type) 1010 PUBLIC TIME DEPOSIT			.01%(C)			5.065	5.065	100.000	200,000.00	200,000.00
A 41528	CITIBANK PTD 270491061		100	01/02/08	01/02/07	000	5.300	5.300	100.000	10,000,000.00	10,000,000.00
A 41554	FIRST NATL BK PUBLIC TIM		100	01/19/08	01/19/07	000	5.250	5.250	100.000	5,000,000.00	5,000,000.00
A 41558	CITIBANK PTD 270491111		100	01/25/08	01/25/07	000	5.450	5.450	100.000	10,000,000.00	10,000,000.00
A 41640	CITIBANK PTD 270491285		100	04/17/08	04/18/07	000	5.350	5.350	100.000	10,000,000.00	10,000,000.00
A 41663	Citibank ptd 270491400		100	06/07/08	06/07/07	000	5.350	5.350	100.000	10,000,000.00	10,000,000.00
SUBTOTAL	(Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY			1.43%(C)			5.350	5.350	100.000	45,000,000.00	45,000,000.00

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CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 9/30/07
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

(SIRPT)

[illegible]

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M R. DANIEL DALY 4 15 - 554 - 4487
DETAIL TRANSACTION REPORT - FIXED INCOME

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RUN: 10/01/07 09:00:05

09/01/07 TO 09/30/07

SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41210	TREASURY NOTES (99.21)	19	40	03/31/08	09/07/07 SALE	4.625	-50,000,000.00	-49,828,125.00	-273,437.50
tom				09/07/07	09/10/07	4.807		-1,029,883.88	51,131,446.38
41211	T NOTE (99.21)	19	40	03/31/08	09/05/07 SALE	4.625	-50,000,000.00	-49,828,125.00	-226,562.50
tom				09/05/07	09/06/07	4.807		-1,004,610.66	51,059,298.16
41212	T NOTE (99.21)	19	45	03/31/08	09/05/07 SALE	4.625	-50,000,000.00	-49,828,125.00	-226,562.50
tom				09/06/07	09/06/07	4.807		-1,004,610.66	51,059,298.16
41214	T NOTE (99.21)	19		03/31/08	09/30/07 INTR	4.625		-1,156,250.00	1,156,250.00
tom				09/30/07	09/30/07	4.807		-1,156,250.00	1,156,250.00
41215	T NOTE (99.21)	19		03/31/08	09/30/07 INTR	4.625		-1,156,250.00	1,156,250.00
tom				09/30/07	09/30/07	4.807		-1,156,250.00	1,156,250.00
41216	T NOTE (99.21)	19		03/31/08	09/30/07 INTR	4.625		-1,156,250.00	1,156,250.00
tom				09/30/07	09/30/07	4.807		-1,156,250.00	1,156,250.00
41217	T NOTE (99.21)	19		03/31/08	09/30/07 INTR	4.625		-1,156,250.00	1,156,250.00
tom				09/30/07	09/30/07	4.807		-1,156,250.00	1,156,250.00
41535	FEDERAL NATL MTG ASSN	19	40	12/28/07	09/24/07 SALE	4.910	-50,000,000.00	-47,558,638.89	-44,861.11
tom				09/24/07	09/24/07	5.162		-1,793,513.89	49,397,013.89
41568	FEDERAL NATL MTG ASSN	19	40	02/01/08	09/20/07 SALE	4.991	-25,000,000.00	-23,779,977.78	-755,581.94
tom				09/25/07	09/20/07	5.247		-1,220,022.22	24,583,111.11
41569	FEDERAL NATL MTG ASSN	19	40	02/01/08	09/21/07 SALE	4.965	-45,000,000.00	-42,827,812.50	-1,365,375.00
tom				09/21/07	09/24/07	5.217		-2,172,187.50	44,268,750.00
41578	FEDL HOME LLN MTG CORP	19	40	10/26/07	09/21/07 SALE	5.030	-25,000,000.00	-24,158,173.61	-9,236.11
tom				09/21/07	09/21/07	5.205		-841,826.39	24,886,979.17
41584	BOA NEGOTIABLE C.D	19	40	09/04/07	09/04/07 MAT	5.240	-50,000,000.00	-50,000,000.00	51,324,555.56
tom				09/28/07	09/04/07	5.240		-1,324,555.56	51,324,555.56
41585	BOA NEGOTIABLE C.D	19	40	09/04/07	09/04/07 MAT	5.240	-50,000,000.00	-50,000,000.00	51,324,555.56
tom				09/28/07	09/04/07	5.240		-1,346,388.89	51,346,388.89
41586	BOA NEGOTIABLE C.D	19	40	09/07/07	09/07/07 MAT	5.240	-50,000,000.00	-50,000,000.00	30,813,750.00
tom				09/28/07	09/07/07	5.240		-813,750.00	25,000,000.00
41597	BOA NEGOTIABLE C.D	19	40	09/18/07	09/18/07 MAT	5.250	-30,000,000.00	-30,000,000.00	40,000,000.00
tom				09/28/07	09/18/07	5.250		-618,444.44	50,000,000.00
41598	FEDERAL NATL MTG ASSN	19	40	09/12/07	09/12/07 MAT	5.060	-25,000,000.00	-24,381,555.56	-1,027,288.89
tom				09/28/07	09/12/07	5.188		-1,027,288.89	40,000,000.00
41603	UNION BANK CP	19	46	09/19/07	09/18/07 MAT	5.080	-40,000,000.00	-38,972,711.11	-1,332,375.00
tom				09/28/07	09/18/07	5.214		-1,332,375.00	50,000,000.00
41604	BOA CP	19	40	09/25/07	09/25/07 MAT	5.210	-50,000,000.00	-48,667,625.00	-540,489.13
tom				09/28/07	09/25/07	5.270		-2,343.75	50,000,000.00
41618	UNITED STATES TREAS WT	19	40	04/30/08	09/13/07 SALE	4.875	-30,000,000.00	-29,997,656.25	30,636,582.88
tom				09/13/07	09/13/07	4.875		-1,073,006.94	50,000,000.00
41611	BOA CP	19	40	09/20/07	09/20/07 MAT	5.165	-50,000,000.00	-48,926,993.06	-1,080,208.33
tom				09/28/07	09/20/07	5.239		-1,080,208.33	50,000,000.00
41612	BOA CP	19	40	09/21/07	09/21/07 MAT	5.239	-50,000,000.00	-48,919,791.67	-331,138.89
tom				09/28/07	09/21/07	5.239		-331,138.89	25,000,000.00
41666	J P MORGAN CHASE CP	19	76	09/18/07	09/18/07 MAT	5.240	-25,000,000.00	-24,668,861.11	25,000,000.00
tom				09/28/07	09/18/07	5.310			

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
09/01/07 TO 09/30/07
SETTLEMENT DATE BASIS
FUND: 100 POOLED FUNDS

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INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41683	F H L B	19	40	09/07/07	09/07/07	MAT	5.140	-38,000,000.00	-37,696,168.89
tom				09/28/07	09/07/07		5.181		38,000,000.00
41687	F H L B	19	41	09/17/07	09/12/07	SALE	5.130	-20,000,000.00	-19,823,644.44
tom				09/12/07	09/12/07		5.166		-611.11
41690	F H L B	19	40	01/15/08	09/11/07	SALE	5.075	-20,000,000.00	19,986,388.89
tom				09/17/07	09/11/07		5.209		176,355.56
41704	FED FARM CREDIT	19	87	09/13/07	09/13/07	MAT	5.130	-3,000,000.00	-19,486,861.11
tom				09/28/07	09/13/07		5.172		21,847.22
41705	F H L B	19	89	09/19/07	09/19/07	MAT	5.140	-9,000,000.00	19,680,694.44
tom				09/28/07	09/19/07		5.182		-24,367.50
41708	T NOTE (99.23)	19	03/31/08	09/30/07	INTR	4.625	-145,321.04	-73,245.00	3,000,000.00
tom				09/30/07	09/30/07		5.031		9,000,000.00
41709	T NOTE (99.23)	19	03/31/08	09/30/07	INTR	4.625	-145,321.04	-85,928.96	231,250.00
tom				09/30/07	09/30/07		5.056		231,250.00
41716	F H L B	19	40	09/28/07	09/14/07	SALE	5.176	-12,000,000.00	-83,790.00
tom				09/17/07	09/14/07		5.176		11,977,833.33
41717	WELLS FARGO N C D	19	41	09/18/07	09/18/07	MAT	5.280	-30,000,000.00	-233,200.00
tom				09/28/07	09/18/07		5.280		30,233,200.00
41736	WELLS FARGO N C D	19	41	09/18/07	09/18/07	MAT	5.280	-25,000,000.00	-176,000.00
tom				09/28/07	09/18/07		5.280		25,176,000.00
41742	WELLS FARGO C P	19	41	09/07/07	09/07/07	MAT	5.260	-25,000,000.00	-105,930.56
tom				09/28/07	09/07/07		5.282		25,000,000.00
41744	F H L B	19	87	09/11/07	09/11/07	MAT	5.141	-10,000,000.00	-41,244.44
tom				09/28/07	09/11/07		5.141		10,000,000.00
41754	WELLS FARGO N C D	19	41	09/18/07	09/18/07	MAT	5.360	-35,000,000.00	-135,488.89
tom				09/28/07	09/18/07		5.360		35,135,488.89
41760	FARM CREDIT BANK	19	40	10/03/07	09/20/07	SALE	4.700	-5,000,000.00	-1,166.66
tom				09/21/07	09/21/07		4.722		4,992,333.33
41769	BANK OF AMERICA C P	19	40	03/04/08	09/06/07	PURC	5.260	25,000,000.00	-24,346,152.78
tom				09/06/07	09/07/07		5.401		4,992,333.33
41770	T BILL	19	40	03/06/08	09/05/07	PURC	4.190	5,000,000.00	-4,894,086.11
tom				09/06/07	09/06/07		4.281		-4,894,086.11
41771	T BILL	19	40	03/06/08	09/05/07	PURC	4.190	50,000,000.00	-48,940,861.11
tom				09/06/07	09/06/07		4.281		-48,940,861.11
41772	T BILL	19	40	03/06/08	09/05/07	PURC	4.190	50,000,000.00	-48,940,861.11
tom				09/06/07	09/06/07		4.281		-48,940,861.11
41773	BANK OF AMERICA NCD	19	40	01/08/08	09/04/07	PURC	5.440	50,000,000.00	-50,000,000.00
tom				09/07/07	09/07/07		5.440		-50,000,000.00
41774	BANK OF AMERICA NCD	19	40	01/22/08	09/04/07	PURC	5.440	50,000,000.00	-50,000,000.00
tom				09/07/07	09/07/07		5.440		-50,000,000.00
41775	T BILL	19	40	03/06/08	09/07/07	PURC	4.102	10,000,000.00	-49,006,166.67
tom				09/07/07	09/10/07		4.102		-49,006,166.67
41776	T BILL	19	40	03/06/08	09/07/07	PURC	4.102	10,000,000.00	-9,801,233.33
tom				09/07/07	09/10/07		4.102		-9,801,233.33

CITY / COUNTRY OF SAN FRANCISCO
MR. DANIEL DAILY 4 1 5 - 5 5 4 - 4 8 7

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

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09/01/07 TO 09/30/07

SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN	COUNPON	PAR	BOOK	VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP	YIELD	ORIGINAL	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT	
							FACE				
41777	BANK OF AMERICA C P	19	40	02/15/08	09/10/07	PURC	5.250	25,000,000.00	24,427,604.17		
tom				09/10/07	09/11/07		5.373				-24,427,604.17
41778	F H L B	19	45	03/05/08	09/11/07	PURC	4.619	12,000,000.00	11,730,558.33		
tom				09/12/07	09/12/07		4.725				-11,730,558.33
41779	UNION BANK C P	19	46	03/04/08	09/12/07	PURC	5.100	30,000,000.00	29,264,750.00		
tom				09/12/07	09/13/07		5.228				-29,264,750.00
41780	T BILL	19	40	03/13/08	09/12/07	PURC	4.020	5,000,000.00	4,898,383.33		
tom				09/12/07	09/13/07		4.103				-4,898,383.33
41781	UNION BANK C P	19	46	02/05/08	09/13/07	PURC	5.100	25,000,000.00	24,490,000.00		
tom				09/13/07	09/14/07		5.206				-24,490,000.00
41782	T NOTE	19	41	12/31/07	09/13/07	PURC	4.375	1,000,000.00	1,009,816.58		
tom				09/13/07	09/14/07		4.069				-1,009,816.58
41783	BANK OF AMERICA NCD	19	40	01/22/08	09/14/07	PURC	5.480	50,000,000.00	50,000,000.00		
tom				09/14/07	09/18/07		5.480				-50,000,000.00
41784	T NOTE	19	40	01/31/08	09/14/07	PURC	4.375	1,000,000.00	1,006,487.77		
tom				09/14/07	09/17/07		4.137				-1,006,487.77
41785	UNION BANK C P	19	46	03/04/08	09/18/07	PURC	4.750	25,000,000.00	24,445,833.33		
tom				09/18/07	09/18/07		4.858				-24,445,833.33
41786	T NOTE	19	40	05/15/08	09/18/07	PURC	3.750	5,000,000.00	5,044,200.07		
tom				09/18/07	09/19/07		4.395				-5,044,200.07
41787	BANK OF AMERICA C P	19	40	02/05/08	09/19/07	PURC	4.830	50,000,000.00	49,067,541.67		
tom				09/19/07	09/19/07		4.922				-49,067,541.67
41788	T BILL	19	87	03/20/08	09/19/07	PURC	3.950	50,000,000.00	49,006,583.33		
tom				09/19/07	09/20/07		4.010				-49,006,583.33
41789	T BILL	19	40	03/20/08	09/20/07	PURC	3.955	15,000,000.00	14,701,727.08		
tom				09/21/07	09/21/07		4.035				-14,701,727.08
41790	BANK OF AMERICA NCD	19	40	01/22/08	09/20/07	PURC	4.950	40,000,000.00	40,000,000.00		
tom				09/21/07	09/21/07		4.950				-40,000,000.00
41791	F H L B	19	40	03/19/08	09/20/07	PURC	4.390	45,000,000.00	44,012,250.00		
tom				09/21/07	09/21/07		4.489				-44,012,250.00
41792	T NOTE	19	40	12/31/07	09/24/07	PURC	4.375	5,000,000.00	5,057,370.92		
tom				09/24/07	09/24/07		3.861				-5,057,370.92
41794	T BILL	19	40	03/20/08	09/24/07	PURC	3.970	5,000,000.00	4,901,852.78		
tom				09/24/07	09/24/07		4.049				-4,901,852.78
41795	T BILL	19	43	03/20/08	09/24/07	PURC	3.990	20,000,000.00	19,607,650.00		
tom				09/24/07	09/25/07		4.070				-19,607,650.00
41796	T BILL	19	45	03/20/08	09/24/07	PURC	3.985	15,000,000.00	14,706,106.25		
tom				09/24/07	09/25/07		4.065				-14,706,106.25
41797	T BILL	19	89	03/20/08	09/24/07	PURC	3.985	10,000,000.00	9,804,070.83		
tom				09/24/07	09/25/07		4.065				-9,804,070.83
41798	T BILL	19	87	03/20/08	09/24/07	PURC	3.980	8,000,000.00	7,843,453.33		
tom				09/24/07	09/25/07		4.059				-7,843,453.33
41799	T BILL	19	40	03/20/08	09/24/07	PURC	3.995	5,000,000.00	4,901,789.58		
tom				09/24/07	09/25/07		4.075				-4,901,789.58

CITY / COUNTY OF SAN FRANCISCO
M R . DANIEL DALY 4 1 5 - 5 4 - 4 4 8 7

* ACTIVE TRANSACTIONS *

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DETAIL TRANSACTION REPORT - FIXED INCOME

09/01/07 TO 09/30/07
SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
41800 T NOTE tom		19	45	12/31/07	09/24/07	PURC	4.375	5,000,000.00	5,057,965.35	-5,057,965.35
41801 F H L B tom		19	40	10/22/07	09/24/07	PURC	4.590	10,000,000.00	9,964,300.00	-9,964,300.00
41802 BANK OF AMERICA C P tom		19	40	03/18/08	09/25/07	PURC	.000	32,000,000.00	31,248,666.67	-31,248,666.67
				09/25/07	09/25/07		4.946		-751,333.33	

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DAILY 41554-487

* ACTIVE TRANSACTIONS *

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DETAIL TRANSACTION REPORT FIXED INCOME

09/01/07 TO 09/30/07
REPORT GRAND TOTALS

TYPE/	PAR	ORIGINAL FACE	BOOK VALUE	PREMIUM/	AMORTIZATION/	(INTEREST)	(GAIN)/	SETTLEMENT
TXN#	YIELD	VALUE	VALUE	(DISCOUNT)	(ACCRETION)		LOSS	
PURC	4.726	784,000,000.00	772,128,322.48	-11871677.52				-772,128,322.48
(33)								
SALE	5.013	-382000000.00	-373985909.58	8,014,090.42		-8,647,210.73	-1,026,609.43	383,659,729.74
(12)								
INTR	4.827		-290,642.08			-4,796,857.92		
(6)								
MAT	5.258	-595000000.00	-588988918.90			-11365020.00		594,342,857.80
(18)								

ASSETS

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME

* ACTIVE TRANSACTIONS *

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09/01/07 TO 09/30/07
SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/ (ACCRET)	SETTLEMENT
41498	MISSION AREA CR UNION	19	11/02/07	09/30/07	INTR	4.500		-1,150.00	1,150.00
tom		09/30/07	09/28/07	09/30/07	INTR	4.500			
41528	CITIBANK PTD 270491061	19	01/02/08	09/30/07	INTR	5.300		-44,166.67	44,166.67
tom		09/30/07	09/28/07	09/30/07	INTR	5.300			
41554	FIRST NATL BK PUBLIC T	19	01/19/08	09/30/07	INTR	5.250		-21,875.00	21,875.00
tom		09/30/07	09/28/07	09/30/07	INTR	5.250			
41558	CITIBANK PTD 270491111	19	01/25/08	09/30/07	INTR	5.450		-45,416.67	45,416.67
tom		09/30/07	09/28/07	09/30/07	INTR	5.450			
41640	CITIBANK PTD 270491285	19	04/17/08	09/30/07	INTR	5.350		-44,583.33	44,583.33
tom		09/30/07	09/28/07	09/30/07	INTR	5.350			
41663	citibank ptd 270491400	19	06/07/08	09/30/07	INTR	5.350		-44,583.33	44,583.33
tom		09/30/07	09/28/07	09/30/07	INTR	5.350			
41710	MISSION NAT BANK PTD	19	07/16/08	09/30/07	INTR	5.630		-1,188.56	1,188.56
tom		09/30/07	09/28/07	09/30/07	INTR	5.630			

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
09/01/07 TO 09/30/07
REPORT GRAND TOTALS

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ASSETS

TYPE / WEIGHTED TXN#	PAR YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM / (DISCOUNT)	AMORTIZATION / (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
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INTR 5.349

(7)

-202,963.56



November 16, 2007

The Honorable Gavin Newsom
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2007 to October 31, 2007:

Interest Received	Pooled \$73,261,122	All \$73,261,122
Total Net Earnings	\$57,664,023	\$57,697,151
Earned Income Yield	5.200%	5.200%
Average Age of Portfolio	118 Days	121 Days

Total cost of the securities on hand as of October 31, 2007 was \$3,201,552,630 with a market value of \$3,233,848,570 plus fixed assets accrued interests of \$9,028,364. The earned income yield for the month of October 2007 is 5.041%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of October 31, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros
José Cisneros
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division -YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx

Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies

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City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS

10/01/07 THROUGH 10/31/07

ALL FUNDS

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	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
	-----	-----	-----	-----	-----
TOTAL INCOME RECEIVED IN THIS PERIOD:	11,813,803.83	.00	207,312.50	N/A	12,021,116.33
TOTAL NET EARNINGS THIS PERIOD:	13,130,210.60	.00	208,184.80	N/A	13,338,395.40
AVERAGE DAILY PORTFOLIO BALANCE:	3,070,410,018.63	.00	45,200,000.00	N/A	3,115,610,018.63
EARNED INCOME YIELD THIS PERIOD:	5.035	.000	5.423	N/A	5.041
END OF PERIOD PORTFOLIO BALANCE:	3,156,352,629.98	.00	45,200,000.00	N/A	3,201,552,629.98
CURRENT AMORTIZED BOOK VALUE:	3,157,455,439.67	.00	45,200,000.00	N/A	3,202,655,439.67
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.936	.000	5.423	N/A	4.943
WEIGHTED AVERAGE DAYS TO MATURITY:	121.16	.00	128.45	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	121.16	.00	128.45	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.041

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS

10/01/07 THROUGH 10/31/07

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FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	11,813,803.83	.00	207,312.50	N/A	12,021,116.33
TOTAL NET EARNINGS THIS PERIOD:	13,097,082.52	.00	208,184.80	N/A	13,305,267.32
AVERAGE DAILY PORTFOLIO BALANCE:	3,062,051,939.62	.00	45,200,000.00	N/A	3,107,251,939.62
EARNED INCOME YIELD THIS PERIOD:	5.036	.000	5.423	N/A	5.042
END OF PERIOD PORTFOLIO BALANCE:	3,120,364,962.57	.00	45,200,000.00	N/A	3,165,564,962.57
CURRENT AMORTIZED BOOK VALUE:	3,121,467,772.26	.00	45,200,000.00	N/A	3,166,667,772.26
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.939	.000	5.423	N/A	4.946
WEIGHTED AVERAGE DAYS TO MATURITY:	118.26	.00	128.45	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	118.26	.00	128.45	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.042

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415 - 554 - 4487

PORTFOLIO STATISTICS

7/01/07 THROUGH 10/31/07

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ALL FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	72,405,415.39	.00	855,706.84	N/A	73,261,122.23
TOTAL NET EARNINGS THIS PERIOD:	56,841,335.57	.00	855,815.25	N/A	57,697,150.82
AVERAGE DAILY PORTFOLIO BALANCE:	3,245,759,651.07	.00	46,785,365.85	N/A	3,292,545,016.93
EARNED INCOME YIELD THIS PERIOD:	5.197	.000	5.428	N/A	5.200
END OF PERIOD PORTFOLIO BALANCE:	3,156,352,629.98	.00	45,200,000.00	N/A	3,201,552,629.98
CURRENT AMORTIZED BOOK VALUE:	3,157,455,439.67	.00	45,200,000.00	N/A	3,202,655,439.67
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.935	.000	5.423	N/A	4.942
WEIGHTED AVERAGE DAYS TO MATURITY:	121.16	.00	128.45	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	121.16	.00	128.45	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.200

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS

7/01/07 THROUGH 10/31/07

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FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	72,405,415.39	.00	855,706.84	N/A	73,261,122.23
TOTAL NET EARNINGS THIS PERIOD:	56,808,207.49	.00	855,815.25	N/A	57,664,022.74
AVERAGE DAILY PORTFOLIO BALANCE:	3,243,653,143.36	.00	46,785,365.85	N/A	3,290,438,509.21
EARNED INCOME YIELD THIS PERIOD:	5.197	.000	5.428	N/A	5.200
END OF PERIOD PORTFOLIO BALANCE:	3,120,364,962.57	.00	45,200,000.00	N/A	3,165,564,962.57
CURRENT AMORTIZED BOOK VALUE:	3,121,467,772.26	.00	45,200,000.00	N/A	3,166,667,772.26
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.938	.000	5.423	N/A	4.945
WEIGHTED AVERAGE DAYS TO MATURITY:	118.26	.00	128.45	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	118.26	.00	128.45	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.200

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INVESTMENTS OUTSTANDING AS OF 10/31/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	CUSIP	DESCRIPTION PURCHASE MATURITY DATE	BANK BROK	FUND	CPW YTM %	PAR/SHARES	MARKET VALUE	CURR ACPR	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
41722 T BILL	912795C33	19 100 4.7250	25,000,000.00	24,796,875.00	308,437.50	49,531.25				
41735 T BILL	912795A84	40 100 4.8135	24,438,906.25	99,1875000000	SUNGARD					
41770 T BILL	912795D24	40 100 4.8801	24,692,055.56	100,00000000	SUNGARD					
41771 T BILL	912795D24	40 100 4.8801	5,000,000.00	4,932,812.50	32,588.69	6,137.50				
41772 T BILL	912795D24	40 100 4.8801	4,894,086.11	98,6562500000	SUNGARD					
41773 T BILL	912795D24	40 100 4.8801	48,328,125.00	49,328,125.00	325,888.89	61,375.00				
41774 T BILL	912795D24	40 100 4.8801	48,328,125.00	98,6562500000	SUNGARD					
41775 T BILL	912795D24	40 100 4.8801	48,328,125.00	49,328,125.00	325,888.89	61,375.00				
41776 T BILL	912795D24	40 100 4.8801	48,328,125.00	98,6562500000	SUNGARD					
41777 T BILL	912795D24	40 100 4.8801	98,656,625.00	98,656,625.00	58,066.67	6,325.00				
41778 T BILL	912795D32	40 100 4.1015	9,801,233.33	98,6562500000	SUNGARD					
41779 T BILL	912795D40	40 100 4.1034	4,898,383.33	98,5625000000	SUNGARD					
41796 T BILL	912795D40	40 100 4.0495	4,901,852.78	98,5000000000	SUNGARD					
41797 T BILL	912795D40	45 100 3.9850	15,000,000.00	14,775,000.00	61,435.42	7,458.33				
41798 T BILL	912795D40	45 100 3.9850	14,706,106.25	98,5000000000	SUNGARD					
41799 T BILL	912795D40	89 100 4.0646	10,000,000.00	9,850,000.00	40,956.95	4,972.22				
41825 T BILL	912795D73	19 100 4.0594	8,000,000.00	7,880,000.00	32,724.45	3,822.22				
41827 T BILL	912795D73	19 100 4.0750	5,000,000.00	4,925,000.00	20,529.86	2,680.56				
41840 T BILL	912795D73	19 100 4.1100	5,000,000.00	4,912,500.00	11,958.33	4,180.56				
41848 T BILL	912795D81	19 100 4.1972	4,896,108.33	4,925,000,0000	SUNGARD					
41849 T BILL	912795D81	40 100 4.1205	1,270,000.00	1,246,584.38	1,993.56	507.15				
41850 T BILL	912795C33	19 100 4.0600	277,000.00	274,749.38	468.59	154.82				
41852 T BILL	912795D81	40 100 3.9400	50,000,000.00	49,078,125.00	76,611.11	-2,541.67				
41880 T BILL	912795C33	19 5001 4.0600	49,004,055.56	98,1562500000	SUNGARD					
41881 T BILL	912795C33	40 100 5.9800	4,723,105.52	99,1875000000	SUNGARD					
41882 T BILL	912795C33	19 100 4.0600	4,673,016.67	99,1875000000	SUNGARD					
41883 T BILL	912795C33	19 100 4.0600	4,723,000.00	4,684,625.63	7,823.37	1,785.59				
41884 T BILL	912795C33	40 100 4.1026	4,673,996.25	99,1875000000	SUNGARD					
41885 T BILL	912795C33	40 100 4.1997	293,000,000.00	289,179,687.53	1,698,290.01	233,277.98				
41886 T BILL	912795C33	40 100 4.2835	287,250,661.21	69,621,900.00	-2,541.67					
SUBTOTAL (Inv Type) 11 TREASURY BILLS 8.94% (M)										

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-487
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 10/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/ BOOK	SHARES	MARKET PRICE	MARKET VALUE	CURR PRICE	ACCR SOURCE	INT UNREALIZED GAIN	LOSS
A 41089	T NOTE (99.30)	912828E00	19	100	4.3750	25,000,000.00	25,000,000.00	25,023,437.50	276,409.65	42,854.00				
A 41134	T NOTE (99.27)	912828EY2	40	000	4.4160	24,980,583.50	100,093,750,000.00	118,166.21	53,906.25					
A 41135	T NOTE (99.27)	912828EY2	40	000	4.7163	14,974,218.75	100,187,500,000.00	118,166.21	53,906.25					
A 41137	T NOTE (99.27)	912828EY2	43	000	4.7161	14,974,218.75	100,187,500,000.00	118,166.21	53,906.25					
A 41138	T NOTE (99.27)	912828EY2	87	000	4.7161	14,974,218.75	100,187,500,000.00	118,166.21	53,906.25					
A 41214	T NOTE (99.21)	912828E29	19	100	4.6250	50,000,000.00	50,109,375.00	202,185.79	281,250.00					
A 41215	T NOTE (99.21)	912828E29	43	000	4.8073	49,828,125.00	100,218,750,000.00	202,185.79	281,250.00					
A 41216	T NOTE (99.21)	912828E29	19	100	4.6250	50,000,000.00	50,109,375.00	202,185.79	281,250.00					
A 41217	T NOTE (99.21)	912828E29	40	000	4.8073	49,828,125.00	100,218,750,000.00	202,185.79	281,250.00					
A 41662	T NOTE (99.19)	912828E00	19	100	4.7500	20,000,000.00	20,168,750.00	320,108.70	254,687.50					
A 41664	T NOTE (98.22)	912828AT7	40	000	5.0376	19,914,062.50	100,843,750,000.00	31,793.48	52,148.44					
A 41697	T NOTE (98)	912828BT6	19	100	3.3750	5,000,000.00	99,687,500,000.00	64,088.11	64,843.75					
A 41698	T NOTE (98)	912828BT6	45	000	4.8598	4,918,301.74	99,312,500,000.00	128,176.23	130,468.75					
A 41699	T NOTE (98)	912828BT6	40	000	4.8657	9,835,822.23	99,312,500,000.00	64,088.11	67,968.75					
A 41700	T NOTE (98)	912828BT6	43	000	4.9072	4,915,176.74	99,312,500,000.00	64,088.11	67,578.12					
A 41701	T NOTE (99.29)	912828FC9	89	000	4.9013	4,915,567.37	99,312,500,000.00	669.64	24,609.37					
A 41702	T NOTE (99.29)	912828FC9	40	000	5.0222	4,994,140.63	100,375,000,000.00	669.64	24,609.37					
A 41703	T NOTE (98.28)	912828AT7	45	000	5.0222	4,994,140.63	100,375,000,000.00	31,793.48	43,015.62					
A 41706	T NOTE (99.00)	912828DT4	40	000	5.0708	4,943,359.38	99,687,500,000.00	86,616.85	38,671.87					
A 41707	T NOTE (99.00)	912828DT4	19	100	3.7500	5,000,000.00	4,989,062.50	173,233.69	77,734.37					
A 41708	T NOTE (99.23)	912828E29	19	100	5.0136	9,971,722.15	99,781,250,000.00	40,437.16	49,609.37					
A 41709	T NOTE (99.23)	912828E25	40	000	5.0314	9,972,265.63	100,218,750,000.00	40,437.16	49,218.75					
A 41723	T NOTE (99.05)	912828DT4	45	000	5.0255	9,972,656.25	100,218,750,000.00	86,616.85	32,226.56					
			19	100	3.7500	5,000,000.00	4,989,062.50							
			40	000	4.8689	4,996,068.28	99,781,250,000.00							

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

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(RPTMTK)

INVESTMENTS OUTSTANDING AS OF 10/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPM YTM	RATE TR	PAR/SHARES	BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41728	T NOTE (98.10) 07/31/07 05/15/08	912828AZ3	19	100	2.6250	5.0000	4000.00	45	9,159.375.00	60,631.80	45,117.19
A 41729	T NOTE (99.00) 08/03/07 02/15/08	912828AT7	19	100	4.8567	4,941.720.45	99	187500000000	38,152.17	41,484.37	
A 41730	T NOTE (99.00) 08/03/07 02/15/08	912828AT7	19	100	4.9287	5,939.765.63	99	687500000000	25,434.78	27,500.00	
A 41731	T NOTE (98.09) 08/03/07 02/15/08	912828AZ3	19	100	4.9212	3,960.000.00	99	687500000000	72,758.15	55,078.12	
A 41732	T NOTE (98.09) 08/03/07 05/15/08	912828AZ3	19	100	4.9007	5,930.411.01	99	187500000000	60,631.79	46,093.75	
A 41733	T NOTE (98.09) 08/03/07 05/15/08	912828AZ3	19	100	4.9059	4,941.813.86	99	187500000000	48,505.44	36,875.00	
A 41738	T NOTE (98.11) 08/08/07 12/15/08	912828BT6	19	100	4.9059	3,953.451.09	99	187500000000	102,540.99	79,375.00	
A 41740	T NOTE (98.11) 08/08/07 12/15/08	912828BT6	19	100	4.6679	7,905.461.07	99	312500000000	64,088.12	44,335.94	
A 41768	T NOTE (98.11) 08/31/07 11/15/07	912828AN0	19	100	4.5833	4,945.725.54	99	312500000000	69,293.48	3,125.00	
A 41782	T NOTE (98.11) 09/14/07 12/31/07	912828ER7	19	100	3.5782	5,037.771.74	99	937500000000	14,741.85	-468.75	
A 41784	T NOTE (98.11) 09/17/07 01/31/08	912828EU0	19	100	4.0689	1,009.816.58	100	031250000000	11,056.38	156.25	
A 41786	T NOTE (98.11) 09/19/07 05/15/08	912828DT4	19	100	4.1368	1,006.487.77	100	093750000000	86,616.85	9,570.31	
A 41792	T NOTE (98.11) 09/24/07 12/31/07	912828ER7	19	100	4.3854	5,044.200.07	99	781250000000	73,709.24	-4,687.50	
A 41800	T NOTE (98.11) 09/25/07 12/31/07	912828ER7	19	100	4.3750	5,057.370.92	100	031250000000	73,709.24	-4,687.50	
A 41803	T NOTE (98.11) 10/02/07 06/30/08	912828FJ4	19	100	4.3520	7,000.000.00	100	031250000000	120,883.15	-4,101.56	
A 41805	T NOTE (98.11) 10/03/07 03/31/08	912828EZ9	19	100	4.1739	7,139.488.79	100	625000000000	32,349.72	5,000.00	
A 41808	T NOTE (98.11) 10/09/07 03/31/08	912828FJ4	19	100	4.6250	8,000.000.00	100	625000000000	32,349.73	6,250.00	
A 41814	T NOTE (98.11) 10/02/07 06/30/08	912828FJ4	19	100	4.2848	8,021.598.36	100	218750000000	86,345.11	-2,734.38	
A 41816	T NOTE (98.11) 10/02/07 06/30/08	912828FJ4	19	100	4.1792	5,099.439.54	100	625000000000	69,076.09	-2,187.50	
A 41817	T NOTE (98.11) 10/02/07 06/30/08	912828FJ4	19	100	4.1792	4,079.551.63	100	625000000000	172,690.22	-6,250.00	
A 41818	T NOTE (98.11) 10/09/07 05/15/08	912828AZ3	19	100	4.1685	10,000.000.00	100	625000000000	121,263.59	17,968.75	
A 41819	T NOTE (98.11) 10/10/07 03/31/08	912828EZ9	19	100	4.3125	10,005.638.59	99	187500000000	32,349.73	6,250.00	
A 41830	T NOTE (98.11) 10/12/07 08/15/08	912828BG4	19	100	4.3160	8,021.359.29	100	218750000000	68,885.87	26,953.12	
A 41837	T NOTE (98.11) 10/15/07 05/31/08	912828FG0	19	100	4.4152	9,955.519.71	99	312500000000	205,122.95	16,015.62	
			40	100	4.5145	10,203.963.89	100	375000000000			

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

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INVESTMENT INVENTORY WITH MARKET VALUE
INVESTMENTS OUTSTANDING AS OF 10/31/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CDM YTM	RATE TR	PAY/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCE INT PRICE SOURCE UNREALIZED LOSS	INT UNREALIZED GAIN
41841	T NOTE 10/16/07 05/31/09	912826GT1	19	100	4.8750	10,000,000.00	10,137,500.00	205,122.96	SUNGARD	41,015.62
41845	T NOTE 10/17/07 07/31/08	912828PM7	40	000	4.2504	10,280,295.86	101,375,000,000	63,179.35	SUNGARD	6,054.69
41853	T NOTE 10/18/07 08/15/08	912828EC0	19	100	4.1250	5,078,184.44	100,625,000,000	437,160.32	SUNGARD	7,812.50
41858	T NOTE 10/22/07 05/15/08	912827AF6	41	000	4.1773	50,335,258.15	49,984,375.00	64,962.63	SUNGARD	-1,171.88
41862	T NOTE 10/23/07 07/31/09	912828GY0	19	100	4.6250	2,581,844.43	100,781,250,000	59,609.71	SUNGARD	-9,761.72
41867	T NOTE 10/25/07 08/31/08	912828FR6	19	100	3.8643	5,213,384.00	101,037,500,000	83,035.71	SUNGARD	-9,375.00
41870	T NOTE 10/26/07 05/15/09	912828FE5	19	100	4.0744	10,139,285.71	100,562,500,000	112,601.90	SUNGARD	-13,281.25
41871	T NOTE 10/26/07 04/30/08	912828FC9	19	100	3.7975	5,189,096.47	101,343,750,000	709.82	SUNGARD	-2,070.31
41872	T NOTE 10/26/07 03/31/08	912828EZ9	19	100	4.8509	5,321,945.31	100,375,000,000	26,688.53	SUNGARD	-1,546.88
41873	T NOTE 10/26/07 05/31/08	912828FG0	19	100	4.0374	6,637,668.81	100,218,750,000	102,561.47	SUNGARD	-3,515.63
41876	T NOTE 10/31/07 09/30/08	912828FT2	19	100	4.1040	5,120,831.20	100,375,000,000	2,009,375.00	SUNGARD	-2,031.25
41877	T NOTE 10/31/07 09/30/08	912828FT2	87	000	3.9807	2,019,240.95	100,468,750,000	8,087.43	SUNGARD	-2,109.38
41878	T NOTE 10/31/07 09/30/08	912828FT2	43	000	3.9764	2,019,319.08	100,468,750,000	8,087.43	SUNGARD	-2,031.25
41879	T NOTE 10/31/07 09/30/08	912828FT2	45	000	3.9807	2,019,240.95	100,468,750,000	8,087.43	SUNGARD	-2,109.38
SUBTOTAL (Inv Type) 12 TREASURY NOTES 20.05% (M)										
								5,621,803.42	2,876,525.82	-74,121.12
								100,127,963,000		
41579	FEDERAL NATL MTG ASSN DISC N 02/28/07 02/01/08	313588GN6	19	100	4.9100	37,000,000.00	36,596,700.00	1,241,411.66	UPRICE	60,967.78
41588	FEDERAL NATL MTG ASSN DISC N 03/09/07 02/11/08	313588SY2	19	100	4.7900	35,294,320.56	98,910,000,000	1,576,708.34	UPRICE	73,583.33
41589	FEDERAL NATL MTG ASSN DISC N 03/12/07 02/01/08	313588GN6	40	000	5.0163	47,744,708.33	98,790,000,000	634,400.00	UPRICE	31,422.22
41599	FNMA DISCOUNT NOTES 03/20/07 02/04/08	313588SR7	45	000	5.1056	19,116,177.78	19,782,000,000	765,888.89	UPRICE	41,944.44
41600	FEDERAL NATL MTG ASSN DISC N 03/20/07 02/08/08	313588SV8	19	100	5.1020	23,912,166.67	98,800,000,000	765,888.89	UPRICE	43,000.00
41601	FEDERAL NATL MTG ASSN DISC N 03/20/07 02/15/08	313588TC9	19	100	5.1049	23,898,611.11	98,830,000,000	457,650.00	UPRICE	27,150.00
41605	FEDERAL NATL MTG ASSN DISC N 03/23/07 02/01/08	313588GN6	19	100	4.8500	25,000,000.00	24,727,500.00	751,076.39	UPRICE	37,361.11
								23,939,062.50	98,910,000,000	

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 10/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR /SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41619	FEDERAL NATL MTG ASSN DISC N 04/03/07 01/07/08	313588RM9	19	100	4.9000	35,000,000.00	34,720,000.00	1,009,944.44	39,180.56
A 41622	FEDERAL NATL MTG ASSN DISC N 04/05/07 03/28/08	313588TW3	87	100	5.0934	33,670,875.00	99,200,000,000.00	1,413,125.00	125,916.67
A 41635	FNMA DISCOUNT NOTES 04/12/07 03/17/08	313588UK9	19	100	4.8900	47,590,958.33	98,260,000,000.00	689,354.16	62,729.17
A 41674	FANNIE MAE 07/05/07 01/11/08	313588PB8	19	100	5.0400	25,000,000.00	24,787,500.00	416,500.00	36,000.00
A 41680	FANNIE MAE 07/09/07 11/07/07	313588NY7	19	100	5.1100	10,000,000.00	99,150,000,000.00	163,236.11	1,516.67
A 41682	Fannie Mae 07/11/07 01/02/08	313588RG2	19	100	5.1393	2,628,247.22	99,530,000,000.00	319,538.89	27,322.22
A 41688	FANNIE MAE 07/18/07 01/31/08	313588SM8	19	100	5.0400	19,505,138.89	99,260,000,000.00	222,600.00	29,100.00
A 41691	FANNIE MAE 07/19/07 01/16/08	313588RW7	19	100	5.0900	14,586,300.00	98,920,000,000.00	148,458.33	16,455.56
A 41694	FANNIE MAE 07/23/07 03/17/08	313588UK9	19	100	5.0000	25,000,000.00	24,597,500.00	349,291.67	71,291.66
A 41746	FANNIE MAE 08/15/07 03/03/08	313588TV7	19	100	4.8600	24,176,916.67	98,390,000,000.00	263,250.00	52,625.00
A 41826	FANNIE MAE 10/11/07 04/09/08	313588VJ1	19	100	4.9956	24,321,625.00	98,550,000,000.00	13,241.67	6,888.89
A 41835	FANNIE MAE 10/12/07 04/02/08	313588VB8	87	100	4.6461	4,885,869.44	98,120,000,000.00	12,611.11	6,975.00
A 41836	FANNIE MAE 10/12/07 04/09/08	313588VJ1	19	100	4.5400	4,890,913.89	98,210,000,000.00	12,611.11	6,888.89
A 41863	F N M A 10/24/07 11/13/07	313588PE9	19	100	4.6455	4,886,500.00	98,120,000,000.00	15,822.22	-266.66
SUBTOTAL	(Inv Type) 41 FNMA DISCOUNT NOTES	14,308 (M)			4.8804	468,000,000.00	462,501,700.00	11,242,608.88	798,319.17
					5.0695	450,461,038.61	98,825,150,000.00	-266.66	
A 41721	F H L B 07/30/07 01/25/08	313384SF7	19	100	5.0130	25,000,000.00	24,743,229.17	327,237.50	39,135.42
A 41727	F H L B 07/31/07 01/25/08	313384SF7	45	100	5.1411	24,376,856.25	98,973,166,666.67	322,852.08	38,309.03
A 41734	F H L B 08/03/07 11/02/07	313384NT2	19	100	5.1157	24,382,068.06	98,973,166,666.67	76,725.00	124.17
A 41747	F H L B 08/15/07 01/10/08	313384RQ4	45	100	5.1820	5,922,422.50	99,987,861,111.11	110,066.66	14,194.45
A 41751	F H L B 08/17/07 04/15/08	313384VQ9	19	100	4.1884	9,791,155.56	99,154,166,666.67	246,736.11	51,298.61
A 41756	F H L B 08/29/07 12/04/07	313384QR8	19	100	4.8267	24,214,340.28	98,049,950,000.00	87,111.11	4,858.34
A 41767	F H L B 08/31/07 11/14/07	313384PF0	19	100	4.9656	10,000,000.00	99,594,166,666.67	51,253.33	1,278.34
			43	100	5.0118	5,938,000.00	99,842,194,444.44		

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-487
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 10/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SK/SHARES	BOOK	MARKET VALUE MARKET PRICE	CURR ACQR PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 41778	F H L B 09/12/07 03/05/08	313384TX7	19	100	4.6190		12,000,000.00		11,822,500.00	76,983.33	14,958.34
A 41791	F H L B 09/21/07 03/19/08	313384UM9	19	100	4.7251		11,730,558.33		98,520,633,333.33	SUNGRAD	22,587.50
A 41807	F H L B 10/09/07 04/04/08	313384VD8	19	100	4.4885		45,000,000.00		44,259,825.00	SUNGRAD	10,763.89
A 41813	F H L B 10/03/07 04/15/08	313384VQ9	19	100	4.5815		10,000,000.00		9,817,875.00	SUNGRAD	9,591.11
A 41822	F H L B 10/09/07 01/04/08	313384RJ0	19	100	4.4969		13,000,000.00		12,746,435.00	SUNGRAD	4,088.89
A 41833	F H L B 10/12/07 01/09/08	313384RP6	19	100	4.6313		10,000,000.00		9,922,666.67	SUNGRAD	2,970.84
A 41861	F H L B 10/23/07 04/11/08	313384VL0	19	100	4.7143		5,000,000.00		4,958,312.50	SUNGRAD	4,658.85
			43	100	4.4261		9,862,397.22		9,166,250,000.00	SUNGRAD	
			40	100	4.4261		9,656,970.28		98,096,500,000.00	SUNGRAD	
SUBTOTAL	(Inv Type) 43 FEDERAL HOME LOAN DISC		6.46% (M)		4.5924		211,860,000.00		209,063,924.09	1,651,439.22	218,817.78
					4.7980		207,193,667.09		98,680,225,000.00		
A 41565	FEDL HOME LLN MTG CORP DISC 02/08/07 02/04/08	313396SR5	19	100	4.9670		50,000,000.00		49,433,958.33	1,835,030.55	89,326.39
A 41571	FEDL HOME LLN MTG CORP DISC 02/16/07 12/06/07	313396QD8	19	100	5.2274		47,509,601.39		98,867,916,666.67	SUNGRAD	26,950.00
A 41606	FEDL HOME LLN MTG CORP DISC 03/23/07 02/04/08	313396SR5	19	100	5.0300		42,000,000.00		41,821,558.33	SUNGRAD	36,284.72
A 41613	FEDL HOME LLN MTG CORP DISC 03/29/07 01/22/08	313396SC8	19	100	5.2447		40,280,578.33		99,575,138,888.89	SUNGRAD	18,791.67
A 41615	FEDL HOME LLN MTG CORP DISC 03/30/07 12/07/07	313396QE6	19	100	4.8400		25,000,000.00		24,716,979.17	SUNGRAD	25,000.00
A 41620	FEDL HOME LLN MTG CORP DISC 04/03/07 03/31/08	313396U24	19	100	5.0562		23,931,166.67		98,867,916,666.67	SUNGRAD	74,619.17
A 41624	FEDL HOME LLN MTG CORP DISC 06/28/07 12/17/07	313396Q09	19	100	4.9000		15,000,000.00		14,851,375.00	SUNGRAD	28,622.23
A 41672	FREDDIE MAC 06/29/07 12/10/07	313396Q09	19	100	5.1079		38,601,400.00		99,009,166,666.67	SUNGRAD	26,920.84
A 41673	FREDDIE MAC 07/09/07 11/05/07	313396Q09	19	100	5.1760		30,000,000.00		29,467,725.00	SUNGRAD	1,973.34
A 41679	FREDDIE MAC 07/23/07 12/24/07	313396Q09	19	100	5.0695		32,000,000.00		31,432,240.00	SUNGRAD	10,452.78
A 41695	FREDDIE MAC 07/27/07 03/28/08	313396Q09	19	100	5.1668		32,000,000.00		31,821,315.56	SUNGRAD	44,728.89
A 41714	FREDDIE MAC 08/15/07 02/11/08	313396Q09	19	100	5.1955		35,000,000.00		34,834,304.17	SUNGRAD	13,685.00
A 41748	FREDDIE MAC 08/17/07 12/07/07	313396Q09	19	100	5.0800		34,130,022.22		99,526,833,333.33	SUNGRAD	14,000.00
A 41750	FREDDIE MAC		40	100	5.1100		24,000,000.00		23,988,346.67	SUNGRAD	
			43	100	5.1978		23,594,606.67		99,951,444,444.44	SUNGRAD	
			43	100	5.1928		16,000,000.00		15,719,786.67	SUNGRAD	
			87	100	5.1119		15,462,088.89		98,248,666,666.67	SUNGRAD	
			19	100	5.1072		7,000,000.00		6,914,915.00	SUNGRAD	
			19	100	4.9300		25,000,000.00		98,784,500,000.00	SUNGRAD	
			40	100	5.0068		24,616,555.56		99,563,000,000.00	SUNGRAD	

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

(REPMKT)

INVESTMENTS OUTSTANDING AS OF 10/31/07

MAJOR SORT KEY IS ICC#

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND CPM RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CUR ACCT INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
A 41811	UNION BANK C P	90485JBV4	19	100 4.6800	25,000,000.00	24,600,833.33	100,750.00
A 41854	WELLS FARGO C P	9497F1Y53	46	100 4.7737	24,509,250.00	98,403,333,333	SUNGDAR -9,166.67
A 41859	BANK OF AMERICA C P	0660P0BN2	41	100 4.8015	25,000,000.00	24,986,944.44	SUNGDAR 46,563.44
A 41864	J P CHASE C P	46620DNJ8	19	100 4.7700	24,940,125.00	99,947,777,778	SUNGDAR 0.00
A 41865	10/24/07 04/18/08	46620YI79	76	100 4.5800	49,185,125.00	98,502,750,000	SUNGDAR 25,444.44
A 41866	BANK OF AMERICA C P	0660P0C43	19	100 4.5882	24,437,041.67	97,751,611,111	SUNGDAR -24,645.83
A 41874	J P CHASE C P	46620DP4	40	100 4.7818	9,982,188.89	99,921,666,667	SUNGDAR -200.00
A 41874	10/25/07 03/04/08	46620DP4	19	100 4.7818	25,000,000.00	24,587,527.78	SUNGDAR 22,847.22
A 41874	10/26/07 04/23/08	46620DP4	76	100 4.5617	24,572,430.56	98,350,111,111	SUNGDAR -7,750.00
A 41874	10/26/07 04/23/08	46620DP4	76	100 4.5617	10,000,000.00	9,768,483.33	SUNGDAR 7,433.33
A 41874	10/26/07 04/23/08	46620DP4	76	100 4.5617	9,777,000.00	97,684,833,333	SUNGDAR -15,950.00
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 19.52% (M)							5,226,894.71
5.0870 625,774,695.57							333,181.94
5.0732 475,006,916.67							-61,156.94
A 41626	BOA NEGOTIABLE CD	06050GG46	19	100 5.2850	50,000,000.00	50,036,286.26	36,286.26
A 41773	BANK OF AMERICA NCD	06050GT59	40	100 5.2850	50,000,000.00	100,072,525,237	SUNGDAR
A 41774	BANK OF AMERICA NCD	06050GT67	19	100 5.4400	50,000,000.00	50,067,599.75	415,555.56
A 41783	BANK OF AMERICA NCD	06050GV80	19	100 5.4400	50,000,000.00	100,135,199,509.1	SUNGDAR
A 41790	BANK OF AMERICA NCD	06050GX54	40	100 5.4800	50,000,000.00	50,081,168.92	415,555.56
A 41804	BANK OF AMERICA NCD	06050GV20	19	100 4.9500	50,000,000.00	100,162,378,452	SUNGDAR
A 41839	WELLS FARGO N C D	9497F6FK9	40	100 4.9500	50,000,000.00	50,086,594.22	334,888.89
A 41846	WELLS FARGO NCD	9497F6FS2	19	100 4.8000	50,000,000.00	100,173,188,470	SUNGDAR
A 41847	WELLS FARGO NCD	9497F6FR4	19	100 4.8000	40,000,000.00	40,021,367.85	225,500.00
A 41855	WELLS FARGO NCD	9497F6G44	40	100 4.9500	40,000,000.00	100,054,166,344	SUNGDAR
A 41868	BANK OF AMERICA NCD	06050GZF6	19	100 4.8000	50,006,916.67	100,041,814,748	SUNGDAR
A 41869	BANK OF AMERICA NCD	06050GZC3	40	100 4.8000	25,000,000.00	25,000,418.92	53,333.33
A 41869	BANK OF AMERICA NCD	06050GZC3	40	100 4.8000	25,000,000.00	100,016,756,902	SUNGDAR
A 41869	BANK OF AMERICA NCD	06050GZC3	40	100 4.8000	25,000,000.00	100,001,129,54	SUNGDAR
A 41869	BANK OF AMERICA NCD	06050GZC3	40	100 4.8000	25,000,000.00	100,004,518,167.3	SUNGDAR
A 41869	BANK OF AMERICA NCD	06050GZC3	40	100 4.8000	25,000,000.00	100,000,988.61	SUNGDAR
A 41869	BANK OF AMERICA NCD	06050GZC3	40	100 4.8000	25,000,000.00	100,003,954,246	SUNGDAR
A 41869	BANK OF AMERICA NCD	06050GZC3	40	100 4.8000	25,000,000.00	100,000,995.58	SUNGDAR
A 41869	BANK OF AMERICA NCD	06050GZC3	40	100 4.8000	25,000,000.00	100,001,991,161.9	SUNGDAR
A 41869	BANK OF AMERICA NCD	06050GZC3	40	100 4.8000	25,000,000.00	24,992,896.62	23,236.11
A 41869	BANK OF AMERICA NCD	06050GZC3	40	100 4.8000	25,000,000.00	99,971,586,466.99	SUNGDAR
A 41869	BANK OF AMERICA NCD	06050GZC3	40	100 4.8000	35,000,000.00	31,305.56	-7,103.38
A 41869	BANK OF AMERICA NCD	06050GZC3	40	100 4.8000	35,000,000.00	100,000,000,000	0.00
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S 14.70% (M)							3,398,972.24
5.0732 475,006,916.67							317,340.39
5.0732 475,006,916.67							-7,103.38

* MARKET = BOOK LESS PURCHASE INTEREST

MAJOR SORT KEY IS TCC#

Account	Account Name	Account Type	Account Balance	Account Status	Account Date	Account Description	Account Amount	Account Unit	Account Total
A 41528	CITIBANK PTD 270491061	19	100	5,300.00	10,000,000.00	99,919,227.78	SUNDG	1,472.22	
A 41528	01/02/07 01/02/08	48	100	5,300.00	10,000,000.00	99,919,227.78	SUNDG	1,472.22	
A 41554	FIRST NATL CR PUBLIC TIME DPT	19	100	5,250.00	5,000,000.00	4,948,540.28	SUNDG	729.17	
A 41554	01/19/07 01/19/08	63	100	5,250.00	5,000,000.00	98,970,805,555.6	SUNDG	-51,459.72	
A 41558	CITIBANK PTD 270491111	19	100	5,450.00	10,000,000.00	9,889,263.89	SUNDG	1,513.89	
A 41558	01/25/07 01/25/08	48	100	5,450.00	10,000,000.00	98,892,638,888.9	SUNDG	-110,736.11	
A 41640	CITIBANK PTD 270491285	19	100	5,350.00	10,000,000.00	9,773,200.00	SUNDG	1,486.11	
A 41640	04/18/07 04/17/08	48	100	5,350.00	10,000,000.00	97,732,000,000.00	SUNDG	-226,800.00	
A 41663	citibank PTD 270491400	19	100	5,350.00	10,000,000.00	9,708,608.33	SUNDG	1,486.11	
A 41663	06/07/07 06/07/08	48	100	5,350.00	10,000,000.00	97,086,083,333.33	SUNDG	-291,391.67	

GRAND TOTAL

* MARKET = BOOK LESS PURCHASE INTEREST

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-487
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMT)

INVESTMENTS OUTSTANDING AS OF 10/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FACE FUND	CPN YTM	PAR/ SHARES	MARKET VALUE	MARKET PRICE	CURR ACCE INT	UNREALIZED GAIN
									PRICE SOURCE	UNREALIZED LOSS
A 41722 T BILL	07/30/07 01/17/08	912795C33	19	100	4.7260	25,000,000.00	24,796,875.00	99.1875000000	308,437.50	49,531.25
A 41735 T BILL	08/01/07 11/01/07	912795A84	19	100	4.8325	24,438,906.25	99.1875000000	307,944.44	SUNGARD	.00
A 41770 T BILL	09/06/07 03/06/08	912795D24	19	100	4.8801	25,000,000.00	125,000,000.00	SUNGARD	32,588.89	6,137.50
A 41771 T BILL	09/06/07 03/06/08	912795D24	19	100	4.8807	5,000,000.00	4,932,812.50	SUNGARD	325,888.89	61,375.00
A 41772 T BILL	09/06/07 03/06/08	912795D24	19	100	4.8900	50,000,000.00	49,328,125.00	SUNGARD	325,888.89	61,375.00
A 41776 T BILL	09/06/07 03/06/08	912795D24	19	100	4.8900	48,940,861.11	48,656,250,000.00	SUNGARD	58,066.67	6,325.00
A 41780 T BILL	09/10/07 03/06/08	912795D32	19	100	4.1015	9,801,233.33	98.6562500000	SUNGARD	2,358.33	2,383.34
A 41794 T BILL	09/13/07 03/13/08	912795D40	19	100	4.1034	4,898,383.33	98.5625000000	SUNGARD	20,952.78	2,194.44
A 41796 T BILL	09/24/07 03/20/08	912795D40	19	100	4.0495	5,000,000.00	4,925,000.00	SUNGARD	61,435.42	7,458.33
A 41797 T BILL	09/25/07 03/20/08	912795D40	19	100	4.0646	14,706,106.25	98.5000000000	SUNGARD	40,956.95	4,972.22
A 41798 T BILL	09/25/07 03/20/08	912795D40	19	100	4.0594	7,843,453.33	98.5000000000	SUNGARD	32,724.45	3,822.22
A 41799 T BILL	09/25/07 03/20/08	912795D40	19	100	4.0750	5,000,000.00	4,925,000.00	SUNGARD	20,529.86	2,680.56
A 41825 T BILL	10/11/07 04/10/08	912795D73	19	100	4.1868	4,896,361.11	98.2500000000	SUNGARD	11,958.33	4,180.56
A 41827 T BILL	10/11/07 04/10/08	912795D73	19	100	4.1100	5,000,000.00	4,912,500.00	SUNGARD	11,987.50	4,404.17
A 41840 T BILL	10/16/07 04/10/08	912795D73	19	100	4.2677	7,835,586.67	98.2500000000	SUNGARD	14,862.22	9,551.11
A 41848 T BILL	10/18/07 04/17/08	912795D81	19	5001	4.0900	730,000.00	98.1562500000	SUNGARD	1,187.55	791.19
A 41849 T BILL	10/18/07 04/17/08	912795D81	19	100	4.0900	1,270,000.00	1,246,584.38	SUNGARD	1,993.36	507.15
A 41850 T BILL	10/17/07 01/17/08	912795C33	19	100	4.0600	277,000.00	98.1562500000	SUNGARD	468.59	154.82
A 41852 T BILL	10/18/07 04/17/08	912795D81	19	100	4.0201	49,004,055.56	98.1562500000	SUNGARD	76,611.11	-2,541.67
A 41880 T BILL	10/17/07 01/17/08	912795C33	19	5001	4.0600	273,105.52	99.1875000000	SUNGARD	634.97	1,008.89
A 41881 T BILL	10/17/07 01/17/08	912795C33	19	100	4.0600	4,723,000.00	4,684,625.63	SUNGARD	7,823.37	1,785.59
A 41882 T BILL	10/17/07 01/17/08	912795C33	19	100	4.0600	4,723,000.00	4,684,625.63	SUNGARD	7,889.74	2,639.64
A 41882 T BILL	10/17/07 01/17/08	912795C33	40	000	4.1026	4,673,996.25	99.1875000000	SUNGARD	1,698,290.01	233,277.98
SUBTOTAL (Inv Type) 11 TREASURY BILLS			8.94% (M)	4.1997	293,000,000.00	289,179,687.53	98.6961390000		-2,541.67	
				4.2835	287,250,661.21	98.6961390000				

CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-487
INVESTMENT INVENTORY WITH MARKET VALUE

(RETRKT)

INVESTMENTS OUTSTANDING AS OF 10/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND	CPN RATE SAFE YTM YR	PAY/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41089	T NOTE (99.30) 01/31/06 01/31/08	912828EU0	19	100	4.3750	25,000,000.00	25,023,437.50	276,409.65	42,854.00
A 41134	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	40	000	4.4160	24,980,583.50	100,093,750,000	SUNGARD	53,906.25
A 41135	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	19	100	4.6250	15,000,000.00	15,028,125.00	118,166.21	53,906.25
A 41137	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	43	000	4.7161	14,974,218.75	100,187,500,000	SUNGARD	53,906.25
A 41138	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	43	000	4.6250	15,000,000.00	15,028,125.00	118,166.21	53,906.25
A 41214	T NOTE (99.27) 02/28/06 02/29/08	912828EY2	87	100	4.7161	14,974,218.75	100,187,500,000	SUNGARD	53,906.25
A 41215	T NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.6250	50,000,000.00	50,109,375.00	202,185.79	281,250.00
A 41216	T NOTE (99.21) 03/31/06 03/31/08	912828E29	43	000	4.8073	49,828,125.00	100,218,750,000	SUNGARD	281,250.00
A 41217	T NOTE (99.21) 03/31/06 03/31/08	912828E29	40	000	4.8073	49,828,125.00	100,218,750,000	SUNGARD	281,250.00
A 41662	T NOTE (99.19) 06/08/07 12/31/08	912828GB0	19	100	4.7500	20,000,000.00	20,168,750.00	320,108.70	254,687.50
A 41697	T NOTE (98) 07/23/07 12/15/08	912828AT7	19	100	5.0376	19,914,062.50	100,843,750,000	SUNGARD	52,148.44
A 41698	T NOTE (98) 07/23/07 12/15/08	912828BT6	45	000	4.9598	5,000,000.00	4,984,375.00	31,793.48	64,843.75
A 41699	T NOTE (98) 07/23/07 12/15/08	912828BT6	19	100	3.3750	10,000,000.00	9,931,250.00	128,176.23	130,468.75
A 41700	T NOTE (98) 07/23/07 12/15/08	912828BT6	40	000	4.8657	9,835,822.23	99,312,500,000	SUNGARD	67,968.75
A 41701	T NOTE (99.29) 07/24/07 04/30/08	912828FC9	19	100	4.9072	4,945,176.74	99,312,500,000	SUNGARD	67,578.12
A 41702	T NOTE (99.29) 07/24/07 04/30/08	912828FC9	43	000	5.0222	4,994,140.63	100,375,000,000	SUNGARD	24,609.37
A 41703	T NOTE (98.28) 07/24/07 04/30/08	912828AT7	45	000	5.0222	4,994,140.63	100,375,000,000	SUNGARD	24,609.37
A 41706	T NOTE (99.00) 07/24/07 05/15/08	912828DT4	19	100	3.0000	5,000,000.00	4,984,375.00	31,793.48	41,015.62
A 41707	T NOTE (99.00) 07/24/07 05/15/08	912828DT4	40	000	5.0708	4,943,359.38	99,687,500,000	SUNGARD	38,671.87
A 41708	T NOTE (99.23) 07/24/07 03/31/08	912828E29	19	100	5.0086	10,000,000.00	9,978,125.00	173,233.69	77,734.37
A 41709	T NOTE (99.23) 07/24/07 03/31/08	912828E25	40	000	5.0136	9,971,722.15	99,781,250,000	SUNGARD	49,609.37
A 41723	T NOTE (99.05) 07/31/07 05/15/08	912828DT4	19	100	5.0314	10,000,000.00	10,021,875.00	40,437.16	49,218.75
			45	000	5.0255	9,972,656.25	100,218,750,000	SUNGARD	32,226.56
			40	000	4.8689	4,996,068.28	99,781,250,000	SUNGARD	

CITY/COUNTY OF SAN FRANCISCO
M R. DANIEL DAILY 415-554-487
INVESTMENT INVENTORY WITH MARKET VALUE

(REFMKT)

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INVESTMENTS OUTSTANDING AS OF 10/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND	CFN RATE	PAR/SHARES	MARKET PRICE	CURR ACCR	INT UNREALIZED GAIN
					YTM	TR	BOOK	SOURCE	UNREALIZED LOSS
A 41728 T	NOTE (98.10) 07/31/07 05/15/08	912828A23	19	100	2.6250	5,000,000.00	4,959,375.00	60,631.80	45,117.19
A 41729 T	NOTE (99.00) 08/03/07 02/15/08	912828A77	19	100	3.0000	4,941,720.45	99,187,500,000.00	SUNGARD	38,152.17
A 41730 T	NOTE (99.00) 08/03/07 02/15/08	912828A77	19	100	3.0000	5,939,765.63	99,687,500,000.00	SUNGARD	27,500.00
A 41731 T	NOTE (98.09) 08/03/07 02/15/08	912828A23	19	100	2.6250	4,930,411.01	99,187,500,000.00	SUNGARD	55,078.12
A 41732 T	NOTE (98.09) 08/03/07 05/15/08	912828A23	19	100	2.6250	5,000,000.00	4,959,375.00	SUNGARD	46,093.75
A 41733 T	NOTE (98.09) 08/03/07 05/15/08	912828A23	19	100	2.6250	4,941,813.86	99,187,500,000.00	SUNGARD	36,875.00
A 41738 T	NOTE (98.11) 08/03/07 05/15/08	912828B76	19	100	4.3059	4,000,000.00	3,967,500.00	SUNGARD	79,375.00
A 41740 T	NOTE (98.11) 08/08/07 12/15/08	912828B76	19	100	4.6679	7,905,461.07	99,312,500,000.00	SUNGARD	44,335.94
A 41768 T	NOTE (98.09) 08/07/07 12/15/08	912828A23	19	100	3.3750	5,000,000.00	4,965,625.00	SUNGARD	3,125.00
A 41782 T	NOTE (98.09) 08/31/07 11/15/07	912828A23	19	100	3.0000	4,945,725.54	99,312,500,000.00	SUNGARD	-468.75
A 41784 T	NOTE (98.09) 09/14/07 12/31/07	912828B76	19	100	3.5782	5,000,000.00	4,996,875.00	SUNGARD	156.25
A 41786 T	NOTE (98.09) 09/17/07 01/31/08	912828B76	19	100	4.3750	1,000,000.00	1,000,312.50	SUNGARD	9,570.31
A 41792 T	NOTE (98.09) 09/19/07 05/15/08	912828B76	19	100	4.3750	1,009,816.58	100,031,250,000.00	SUNGARD	-4,687.50
A 41800 T	NOTE (98.09) 09/24/07 12/31/07	912828B76	19	100	4.3750	1,009,816.58	100,031,250,000.00	SUNGARD	-4,687.50
A 41803 T	NOTE (98.09) 09/25/07 12/31/07	912828B76	19	100	4.3750	1,009,816.58	100,031,250,000.00	SUNGARD	-4,687.50
A 41805 T	NOTE (98.09) 10/02/07 06/30/08	912828B76	19	100	4.3750	1,009,816.58	100,031,250,000.00	SUNGARD	-4,687.50
A 41808 T	NOTE (98.09) 10/05/07 03/31/08	912828B76	19	100	4.3750	1,009,816.58	100,031,250,000.00	SUNGARD	-4,687.50
A 41814 T	NOTE (98.09) 10/09/07 03/31/08	912828B76	19	100	4.3750	1,009,816.58	100,031,250,000.00	SUNGARD	-4,687.50
A 41816 T	NOTE (98.09) 10/10/07 06/30/08	912828B76	19	100	4.3750	1,009,816.58	100,031,250,000.00	SUNGARD	-4,687.50
A 41817 T	NOTE (98.09) 10/12/07 06/30/08	912828B76	19	100	4.3750	1,009,816.58	100,031,250,000.00	SUNGARD	-4,687.50
A 41818 T	NOTE (98.09) 10/12/07 06/30/08	912828B76	19	100	4.3750	1,009,816.58	100,031,250,000.00	SUNGARD	-4,687.50
A 41819 T	NOTE (98.09) 10/10/07 05/15/08	912828B76	19	100	4.3750	1,009,816.58	100,031,250,000.00	SUNGARD	-4,687.50
A 41830 T	NOTE (98.09) 10/10/07 03/31/08	912828B76	19	100	4.3750	1,009,816.58	100,031,250,000.00	SUNGARD	-4,687.50
A 41837 T	NOTE (98.09) 10/12/07 08/15/08	912828B76	19	100	4.3750	1,009,816.58	100,031,250,000.00	SUNGARD	-4,687.50
A 41837 T	NOTE (98.09) 10/15/07 05/31/08	912828B76	19	100	4.3750	1,009,816.58	100,031,250,000.00	SUNGARD	-4,687.50

CITY/COUNTY OF SAN FRANCISCO
M. R. DANIEL DALY 415-554-487
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 10/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND CEN RATE FUND YTM TC	PAR/SKARES PAR/SHARES	MARKET VALUE MARKET PRICE	CURR PRICE	ACCR INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41841 T NOTE	10/16/07 05/31/09	912828GTL	19	100 4.8750	10,000,000.00	10,137,500.00	205,122.96		41,015.62
A 41845 T NOTE	10/17/07 07/31/08	912828FM7	19	100 4.2504	10,280,295.86	101,370,000,000	SUNGRD		6,054.69
A 41853 T NOTE	10/17/07 07/31/08	912828BEO	19	100 4.3341	5,078,184.44	100,625,000,000	SUNGRD		7,812.50
A 41858 T NOTE	10/18/07 08/15/08	9128274F6	19	100 4.1773	50,335,258.15	99,968,750,000,000	SUNGRD		64,962.63
A 41862 T NOTE	10/22/07 05/15/08	912828GTV	19	100 4.1218	2,581,844.43	100,781,250,000,000	SUNGRD		-1,171.88
A 41867 T NOTE	10/23/07 07/31/09	912828FR6	19	100 3.8643	5,235,384.00	101,093,750,000,000	SUNGRD		-9,761.72
A 41870 T NOTE	10/25/07 08/31/08	912828FR5	19	100 4.8750	10,000,000.00	100,056,250.00	SUNGRD		-9,375.00
A 41871 T NOTE	10/26/07 05/15/09	912828FC9	19	100 3.7975	5,189,096.47	101,343,750,000,000	SUNGRD		-13,281.25
A 41872 T NOTE	10/26/07 04/30/08	912828BZ9	19	100 4.8750	5,331,945.31	100,379,875.00	SUNGRD		-2,070.31
A 41873 T NOTE	10/26/07 03/31/08	912828FC0	19	100 4.0374	6,637,668.81	100,218,750,000,000	SUNGRD		-1,546.88
A 41876 T NOTE	10/26/07 05/31/08	912828FT2	19	100 4.1040	5,120,831.20	100,375,000,000,000	SUNGRD		-3,515.63
A 41877 T NOTE	10/31/07 09/30/08	912828FT2	87	100 3.9807	2,019,240.95	100,468,750,000,000	SUNGRD		-2,031.25
A 41878 T NOTE	10/31/07 09/30/08	912828FT2	43	100 3.9764	2,019,319.08	100,468,750,000,000	SUNGRD		-2,109.38
A 41879 T NOTE	10/31/07 09/30/08	912828FT2	45	100 3.9807	2,019,240.95	100,468,750,000,000	SUNGRD		-2,031.25
A 41879 T NOTE	10/31/07 09/30/08	912828FT2	19	100 4.6250	2,009,375.00	100,468,750,000,000	SUNGRD		-2,109.38
A 41879 T NOTE	10/31/07 09/30/08	912828FT2	89	100 3.9764	2,019,319.08	100,468,750,000,000	SUNGRD		-2,109.38
SUBTOTAL (Inv Type) 12 TREASURY NOTES							5,621,803.42	2,876,525.82	-74,121.12
A 41579 FEDERAL NATL MTG ASSN DISC N	02/28/07 02/01/08	313588SNG	19	100 4.9100	37,000,000.00	36,596,700.00	1,241,411.66		60,967.78
A 41588 FEDERAL NATL MTG ASSN DISC N	03/09/07 02/11/08	313588SY2	19	100 4.7900	50,000,000.00	49,395,000.00	1,576,708.34		73,583.33
A 41589 FEDERAL NATL MTG ASSN DISC N	03/12/07 02/01/08	313588SNG	19	100 4.8800	20,000,000.00	19,782,000.00	634,400.00		31,422.22
A 41599 FIMA DISCOUNT NOTES	03/20/07 02/04/08	313588SR7	45	100 5.1056	19,116,177.78	98,910,000,000,000	UPRICE		41,944.44
A 41600 FEDERAL NATL MTG ASSN DISC N	03/20/07 02/08/08	313588SV8	19	100 4.8800	25,000,000.00	24,720,000.00	765,888.49		43,000.00
A 41601 FEDERAL NATL MTG ASSN DISC N	03/20/07 02/15/08	313588TC9	19	100 4.8600	15,000,000.00	14,812,500.00	457,650.00		27,150.00
A 41605 FEDERAL NATL MTG ASSN DISC N	03/23/07 02/01/08	313588SNG	40	100 4.8500	25,000,000.00	24,727,500.00	751,076.39		37,361.11
A 41605 FEDERAL NATL MTG ASSN DISC N	03/23/07 02/01/08	313588SNG	40	100 5.0649	23,939,062.50	98,910,000,000,000	UPRICE		

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-487

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INVESTMENTS OUTSTANDING AS OF 10/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CFN YTM	RATE TR	PAR/S SHARES	MARKET PRICE	CURR ACCR	INT UNREALIZED	GAIN LOSS
A 41619	FEDERAL NATL MTG ASSN DISC N 04/03/07 01/07/08	313588RM9	19	100	4.9000	35,000,000.00	34,720,000.00	1,009,944.44	UPRICE		39,180.56
A 41622	FEDERAL NATL MTG ASSN DISC N 04/05/07 03/28/08	313588UW3	19	100	4.8450	33,670,875.00	34,130,000.00	1,413,125.00	UPRICE		125,916.67
A 41635	FNMA DISCOUNT NOTES 04/12/07 03/17/08	313588UK9	19	100	4.8900	25,000,000.00	24,597,500.00	689,354.16	UPRICE		62,729.17
A 41674	FANNIE MAE 07/05/07 01/11/08	313588ER8	19	100	5.0400	25,000,000.00	24,787,500.00	416,500.00	UPRICE		36,000.00
A 41680	FANNIE MAE 07/09/07 11/07/07	313588NY7	19	100	5.1100	10,000,000.00	9,993,000.00	163,236.11	UPRICE		1,516.67
A 41682	Fannie Mae 07/11/07 01/02/08	313588KG2	19	100	5.0900	20,000,000.00	19,852,000.00	319,538.89	UPRICE		27,322.22
A 41688	FANNIE MAE 07/18/07 01/31/08	313588SM8	19	100	5.0400	15,000,000.00	14,838,000.00	222,600.00	UPRICE		29,100.00
A 41691	FANNIE MAE 07/19/07 01/16/08	313588RW7	19	100	5.0900	14,586,300.00	14,920,000.00	148,455.33	UPRICE		16,455.56
A 41694	FANNIE MAE 07/23/07 03/17/08	313588UK9	19	100	5.0000	25,000,000.00	24,597,500.00	349,291.67	UPRICE		71,291.66
A 41746	FANNIE MAE 08/15/07 03/03/08	313588TV7	19	100	4.8600	25,000,000.00	24,637,500.00	263,250.00	UPRICE		52,625.00
A 41826	FANNIE MAE 10/11/07 04/09/08	313588VJ1	19	100	4.6461	4,885,869.44	4,906,000.00	13,241.67	UPRICE		6,888.89
A 41835	FANNIE MAE 10/12/07 04/02/08	313588VB8	19	100	4.5400	5,000,000.00	4,910,500.00	12,611.11	UPRICE		6,975.00
A 41836	FANNIE MAE 10/12/07 04/09/08	313588VJ1	19	100	4.6455	4,886,500.00	4,906,000.00	12,611.11	UPRICE		6,888.89
A 41863	F N M A 10/24/07 11/13/07	313588PE9	19	100	4.4500	16,000,000.00	15,976,000.00	15,822.22	UPRICE		-266.66
SUBTOTAL	(Inv Type) 41 FNMA DISCOUNT NOTES	14.30% (M)	4	000	4.4610	15,960,444.44	95,850,000,000.00		UPRICE		
			4	000	4.8804	468,000,000.00	462,501,700.00	11,242,608.88			
			5	0695	450,461,038.61	98,825,500,000.00					
A 41721	F H L B 07/10/07 01/25/08	313384SF7	19	100	5.0130	25,000,000.00	24,743,229.17	327,237.50	SUNGRAD		39,135.42
A 41727	F H L B 07/31/07 01/25/08	313384SF7	19	100	4.9900	25,000,000.00	24,743,229.17	322,852.08	SUNGRAD		38,309.03
A 41734	F H L B 08/03/07 11/02/07	313384NT2	19	100	5.1150	6,000,000.00	5,999,271.67	76,725.00	SUNGRAD		124.17
A 41747	F H L B 08/15/07 01/10/08	313384FQ4	19	100	5.0800	9,922,422.50	9,987,611.11	110,066.66	SUNGRAD		14,194.45
A 41751	F H L B 08/17/07 04/15/08	313384VQ9	19	100	4.8267	25,000,000.00	24,512,375.00	246,736.11	SUNGRAD		51,298.61
A 41756	F H L B 08/29/07 12/04/07	313384Q88	19	100	4.9656	10,000,000.00	9,959,941.67	87,111.11	SUNGRAD		4,858.34
A 41767	F H L B 08/31/07 11/14/07	313384PF0	19	100	4.9600	5,988,000.00	5,990,531.67	1,278.34	SUNGRAD		1,278.34
			43	000	5.0118	6,938,000.00	99,842,944,444.44		SUNGRAD		

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

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INVESTMENTS OUTSTANDING AS OF 10/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAY/SHARES BOOK	MARKET PRICE	CURR ACCR PRICE	INT UNREALIZED SOURCE UNREALIZED	GAIN LOSS
41778	F H L B 09/12/07 03/05/08	313384TX7	19	100	4.6190	12,000,000.00	11,822,500.00	76,983.33		14,958.34	
			45	000	4.7251	11,730,558.33	98,520,833,333	SUNGDAR			
41791	F H L B 09/21/07 03/19/08	313384UM9	19	100	4.3900	45,000,000.00	44,259,825.00	224,987.50		22,587.50	
			40	000	4.4885	44,012,250.00	98,355,166,667	SUNGDAR			
41807	F H L B 10/09/07 04/04/08	313384VD8	19	100	4.4800	10,000,000.00	9,817,875.00	28,622.22		10,763.89	
			40	000	4.5815	9,778,488.89	98,178,750,000	SUNGDAR			
41813	F H L B 10/03/07 04/15/08	313384VQ9	19	100	4.3900	13,000,000.00	12,746,435.00	45,973.06		9,591.11	
			41	000	4.4969	12,690,870.83	98,045,950,000	SUNGDAR			
41822	F H L B 10/09/07 01/04/08	313384RJ0	19	100	4.5800	10,000,000.00	9,922,666.67	29,261.11		4,088.89	
			40	000	4.6313	9,889,316.67	99,226,666,667	SUNGDAR			
41833	F H L B 10/12/07 01/09/08	313384RF6	19	100	4.6600	5,000,000.00	4,958,312.50	12,944.44		2,970.84	
			43	000	4.7143	4,942,397.22	99,166,250,000	SUNGDAR			
41861	F H L B 10/23/07 04/11/08	313384VL0	19	100	4.3350	9,860,000.00	9,672,314.90	10,685.77		4,658.85	
			40	000	4.4261	9,656,970.28	98,096,500,000	SUNGDAR			

SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC					6.46% (M)	4.6924	211,860,000.00	209,063,924.09	1,651,439.22	218,817.78	
					4.7980	207,193,667.09	98,680,250,000				

41565	FEDL HOME LLN MTG CORP DISC 02/08/07 02/04/08	313396SR5	19	100	4.9670	50,000,000.00	49,433,958.33	1,835,030.55		89,326.39	
			45	000	5.2274	47,509,601.39	98,867,916,667	SUNGDAR			
41571	FEDL HOME LLN MTG CORP DISC 02/16/07 12/06/07	313396QD8	19	100	5.0300	42,000,000.00	41,821,558.33	1,514,030.00		26,950.00	
			40	000	5.2447	40,280,578.33	99,571,388,889	SUNGDAR			
41606	FEDL HOME LLN MTG CORP DISC 03/23/07 02/04/08	313396SR5	19	100	4.8400	25,000,000.00	24,716,979.17	749,527.78		36,284.72	
			40	000	5.0562	23,931,166.67	98,867,916,667	SUNGDAR			
41613	FEDL HOME LLN MTG CORP DISC 03/29/07 01/22/08	313396SC8	19	100	4.9000	15,000,000.00	14,851,375.00	443,041.66		18,791.67	
			89	000	5.1079	14,389,541.67	99,009,166,667	SUNGDAR			
41615	FEDL HOME LLN MTG CORP DISC 03/30/07 12/07/07	313396QE6	19	100	4.9950	38,601,400.00	39,825,200.00	1,198,800.00		25,000.00	
			45	000	5.1760	30,000,000.00	99,563,000,000	SUNGDAR			
41620	FEDL HOME LLN MTG CORP DISC 04/03/07 03/31/08	313396UZ4	19	100	4.8230	28,541,042.50	29,467,725.00	852,063.33		74,619.17	
			45	000	5.0695	32,000,000.00	98,225,750,000	SUNGDAR			
41624	FEDL HOME LLN MTG CORP DISC 04/09/07 03/31/08	313396UZ4	19	100	4.9150	32,000,000.00	31,432,240.00	899,991.11		91,942.22	
			40	000	5.1668	30,440,306.67	98,225,750,000	SUNGDAR			
41672	FREDDIE MAC 06/28/07 12/17/07	313396QO9	19	100	5.0700	32,000,000.00	31,821,315.56	567,840.00		28,622.23	
			40	000	5.1959	31,224,853.33	99,441,611,111	SUNGDAR			
41673	FREDDIE MAC 06/29/07 12/10/07	313396QH9	19	100	5.0800	35,000,000.00	34,834,304.17	617,361.11		26,920.84	
			40	000	5.2003	34,190,022.22	99,526,533,333	SUNGDAR			
41679	FREDDIE MAC 07/09/07 11/05/07	313396NW9	19	100	5.1100	24,000,000.00	23,988,346.67	391,766.66		1,973.34	
			40	000	5.1978	23,594,606.67	99,951,444,444	SUNGDAR			
41695	FREDDIE MAC 07/23/07 12/24/07	313396QX4	19	100	5.0800	9,782,688.89	9,935,663.89	142,522.22		10,452.78	
			43	000	5.1928	16,000,000.00	15,719,786.67	212,968.67		44,728.89	
41714	FREDDIE MAC 07/27/07 03/28/08	313396UM1	19	100	4.9400	15,462,088.89	98,248,666,667	SUNGDAR			
			87	000	5.1119	7,000,000.00	6,914,915.00	75,530.00		13,685.00	
41748	FREDDIE MAC 08/15/07 02/11/08	313396SY0	19	100	4.9800	6,825,700.00	98,784,500,000	SUNGDAR			
			40	000	5.1072	25,000,000.00	24,890,750.00	260,194.44		14,000.00	
41750	FREDDIE MAC 08/17/07 12/07/07	313396QE6	19	100	4.9300	24,616,555.56	99,563,000,000	SUNGDAR			
			40	000	5.0068						

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-487
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMT)

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INVESTMENTS OUTSTANDING AS OF 10/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CMN YTM	RATE TR	PAR/SKARS	MARKET PRICE	CURR ACCT INT PRICE SOURCE	INT UNREALIZED GAIN
A 41753	FREDDIE MAC 08/23/07 07/21/08	313396Z87	19	100	4.6060	25,000,000.00	24,242.048.61	223,902.78	SUNWARD	83,283.33
A 41755	FREDDIE MAC 08/27/07 08/18/08	313396C50	19	100	4.8110	23,934,862.50	96,968194444444	137,573.33	SUNWARD	71,573.34
A 41757	FREDDIE MAC 08/29/07 06/02/08	313396XQ1	19	100	4.9188	15,255,853.33	96,652500000000	81,422.22	SUNWARD	21,400.00
A 41812	FREDDIE MAC 10/02/07 11/01/07	313396N88	19	100	4.7479	20,000,000.00	97,491444444444	75,166.67	SUNWARD	.00
A 41856	FREDDIE MAC 10/22/07 02/29/08	313396T82	19	100	4.4050	15,000,000.00	98,580000000000	18,354.17	SUNWARD	7,250.00
A 41857	FREDDIE MAC 10/22/07 02/29/08	313396T82	19	100	4.4050	10,000,000.00	98,580000000000	12,236.11	SUNWARD	4,833.33
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES 14.65% (M)										
A 41678	BANK OF AMERICA C P 07/06/07 01/04/08	0660F0A45	19	100	5.1900	27,000,000.00	26,773,440.00	459,315.00	SUNWARD	22,560.00
A 41681	UNION BANK C P 07/09/07 01/02/08	90485JA29	19	100	5.3298	26,231,555.00	99,160888888889	329,666.67	SUNWARD	15,155.55
A 41686	UNION BANK C P 07/17/07 01/02/08	90485JA29	19	100	5.2943	19,432,600.00	99,1837,422.12	772,777.78	SUNWARD	41,333.34
A 41719	UNION BANK C P 07/30/07 12/27/07	90485L278	19	100	5.3301	48,779,444.44	99,187111111111	607,475.00	SUNWARD	32,900.00
A 41725	UNION BANK C P 07/31/07 01/09/08	90485JA94	19	100	5.2838	44,030,625.00	99,268888888889	265,050.00	SUNWARD	15,716.67
A 41726	UNION BANK C P 07/31/07 12/24/07	90485L204	19	100	5.2512	20,000,000.00	99,095333333333	266,083.33	SUNWARD	13,250.00
A 41743	BANK OF AMERICA C P 08/08/07 02/08/08	0660F0B85	19	100	5.2599	19,582,277.78	99,308055555556	601,493.06	SUNWARD	44,687.50
A 41745	UNION BANK C P 08/14/07 11/13/07	90485LYD4	19	100	5.2312	48,697,944.44	98,688250000000	288,020.83	SUNWARD	4,583.33
A 41769	BANK OF AMERICA C P 09/07/07 03/04/08	0660F0C43	19	100	5.3206	24,668,229.17	99,843333333333	200,902.78	SUNWARD	40,472.22
A 41777	BANK OF AMERICA C P 09/11/07 02/15/08	0660F0B9F	19	100	5.4013	24,346,152.78	98,350111111111	185,937.50	SUNWARD	35,333.33
A 41779	UNION BANK C P 09/13/07 03/04/08	90485JC43	19	100	5.3730	24,427,604.17	98,595500000000	208,250.00	SUNWARD	32,033.33
A 41781	UNION BANK C P 09/14/07 02/05/08	90485JB51	19	100	5.2281	29,264,750.00	98,350111111111	170,000.00	SUNWARD	22,000.00
A 41785	UNION BANK C P 09/18/07 03/04/08	90485JC43	19	100	5.2062	24,490,000.00	98,728000000000	145,138.89	SUNWARD	-3,444.44
A 41787	BANK OF AMERICA C P 09/19/07 02/05/08	0660F0B51	19	100	4.8577	24,445,833.33	98,350111111111	288,458.33	SUNWARD	8,000.00
A 41802	BANK OF AMERICA C P 09/25/07 03/18/08	0660F0CJ0	19	100	4.9218	99,067,541.67	98,728000000000	159,853.33	SUNWARD	4,906.67
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES 14.65% (M)										
A 41678	BANK OF AMERICA C P 07/06/07 01/04/08	0660F0A45	19	100	5.1900	27,000,000.00	26,773,440.00	459,315.00	SUNWARD	22,560.00
A 41681	UNION BANK C P 07/09/07 01/02/08	90485JA29	19	100	5.3298	26,231,555.00	99,160888888889	329,666.67	SUNWARD	15,155.55
A 41686	UNION BANK C P 07/17/07 01/02/08	90485JA29	19	100	5.2943	19,432,600.00	99,1837,422.12	772,777.78	SUNWARD	41,333.34
A 41719	UNION BANK C P 07/30/07 12/27/07	90485L278	19	100	5.3301	48,779,444.44	99,187111111111	607,475.00	SUNWARD	32,900.00
A 41725	UNION BANK C P 07/31/07 01/09/08	90485JA94	19	100	5.2838	44,030,625.00	99,268888888889	265,050.00	SUNWARD	15,716.67
A 41726	UNION BANK C P 07/31/07 12/24/07	90485L204	19	100	5.2512	20,000,000.00	99,095333333333	266,083.33	SUNWARD	13,250.00
A 41743	BANK OF AMERICA C P 08/08/07 02/08/08	0660F0B85	19	100	5.2599	19,582,277.78	99,308055555556	601,493.06	SUNWARD	44,687.50
A 41745	UNION BANK C P 08/14/07 11/13/07	90485LYD4	19	100	5.2312	48,697,944.44	98,688250000000	288,020.83	SUNWARD	4,583.33
A 41769	BANK OF AMERICA C P 09/07/07 03/04/08	0660F0C43	19	100	5.3206	24,668,229.17	99,843333333333	200,902.78	SUNWARD	40,472.22
A 41777	BANK OF AMERICA C P 09/11/07 02/15/08	0660F0B9F	19	100	5.4013	24,346,152.78	98,350111111111	185,937.50	SUNWARD	35,333.33
A 41779	UNION BANK C P 09/13/07 03/04/08	90485JC43	19	100	5.3730	24,427,604.17	98,595500000000	208,250.00	SUNWARD	32,033.33
A 41781	UNION BANK C P 09/14/07 02/05/08	90485JB51	19	100	5.2281	29,264,750.00	98,350111111111	170,000.00	SUNWARD	22,000.00
A 41785	UNION BANK C P 09/18/07 03/04/08	90485JC43	19	100	5.2062	24,490,000.00	98,728000000000	145,138.89	SUNWARD	-3,444.44
A 41787	BANK OF AMERICA C P 09/19/07 02/05/08	0660F0B51	19	100	4.8577	24,445,833.33	98,350111111111	288,458.33	SUNWARD	8,000.00
A 41802	BANK OF AMERICA C P 09/25/07 03/18/08	0660F0CJ0	19	100	4.9218	99,067,541.67	98,728000000000	159,853.33	SUNWARD	4,906.67

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-487
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 10/31/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CFN YTM	RATE YR	PAR/ SHARES	MARKET VALUE MARKET PRICE	CURE PRICE	ACCR SOURCE	INT UNREALIZED LOSS	GAIN UNREALIZED LOSS
A 41811	UNION BANK C P	90485JBV4	19	100	4.6800	25,000,000.00	24,600,833.33	100,750.00				
A 41854	WELLS FARGO C P	9497F1Y53	46	100	4.7737	24,509,250.00	98,403,333,333	SUNGARD				-9,166.67
A 41859	BANK OF AMERICA C P	0660F0BN2	41	100	4.9015	24,940,125.00	99,947,777,778	SUNGARD				250.00
A 41864	J P CHASE C P	4662J0D38	19	100	4.7700	50,000,000.00	49,251,375.50	SUNGARD				0.00
A 41865	J P MORGAN CP	4662J0D38	19	100	4.6800	25,000,000.00	98,502,750,000	SUNGARD				
A 41866	BANK OF AMERICA C P	0660F0C43	19	100	4.5882	25,000,000.00	99,921,666,667	SUNGARD				-24,645.83
A 41874	J P CHASE C P	4662J0D38	19	100	4.7818	24,572,430.56	98,350,111,111	SUNGARD				-200.00
A 41874	J P CHASE C P	4662J0D38	19	100	4.6600	10,000,000.00	9,768,483.33	SUNGARD				-7,750.00
A 41874	J P CHASE C P	4662J0D38	19	100	4.5617	9,777,000.00	97,684,833,333	SUNGARD				-15,950.00
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 19.52% (M)												
					4.7399	639,000,000.00	633,273,615.28	5,226,894.71				33,181.94
					5.0870	625,774,695.57	98,790,863,000					-61,156.94
A 41626	BOA NEGOTIABLE CD	06050G646	19	100	5.2850	50,000,000.00	50,036,286.26	1,512,097.22				36,286.26
A 41773	BANK OF AMERICA NCD	06050GT59	19	100	5.4400	50,000,000.00	100,072,525,237	SUNGARD				
A 41774	BANK OF AMERICA NCD	06050GT67	19	100	5.4400	50,000,000.00	50,067,599.75	415,555.56				67,599.75
A 41783	BANK OF AMERICA NCD	06050GV80	19	100	5.4400	50,000,000.00	100,135,195,091	SUNGARD				
A 41790	BANK OF AMERICA NCD	06050GX54	19	100	4.9500	40,000,000.00	50,081,168.92	415,555.56				81,168.92
A 41804	BANK OF AMERICA NCD	06050GY20	19	100	4.9800	50,000,000.00	100,162,337,845	SUNGARD				
A 41839	WELLS FARGO N C D	9497F6F93	41	100	4.8000	25,000,000.00	50,086,594.22	334,888.89				86,594.22
A 41846	WELLS FARGO NCD	9497F6F52	19	100	4.8000	25,000,000.00	100,171,884,470	SUNGARD				
A 41847	WELLS FARGO NCD	9497F6F84	41	100	4.8000	25,000,000.00	40,021,367.85	225,500.00				21,367.85
A 41855	WELLS FARGO NCD	9497F6G44	19	100	4.8000	25,000,000.00	100,053,419,634	SUNGARD				
A 41868	BANK OF AMERICA NCD	06050GZF6	41	100	4.7800	25,000,000.00	50,020,790.74	207,500.00				20,790.74
A 41869	BANK OF AMERICA NCD	06050GZC3	19	9702	4.6000	35,000,000.00	50,006,916.67	100,041,581,748				
					4.6000	35,000,000.00	25,000,418.92	53,333.33				418.92
					4.8000	25,000,000.00	25,001,129.54	46,666.67				1,129.54
					4.8000	25,000,000.00	100,004,518,673	SUNGARD				
					4.8000	25,000,000.00	100,003,968.61	46,666.67				988.61
					4.8000	25,000,000.00	100,003,954,246	SUNGARD				
					4.8000	25,000,000.00	50,000,995.58	86,666.67				995.58
					4.8000	25,000,000.00	100,001,991,161	SUNGARD				
					4.8000	25,000,000.00	24,992,896.62	23,236.11				-7,103.38
					4.6000	35,000,000.00	99,971,586,469	SUNGARD				
					4.6000	35,000,000.00	33,000,000.00	31,305.56				0.00
					4.6000	35,000,000.00	100,000,000,000	BOOK				
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S 14.70% (M)												
					5.0732	475,000,000.00	475,310,237.01	3,398,972.24				337,340.39
					5.0732	475,006,916.67	100,065,330,000					-7,103.38

* MARKET = BOOK LESS PURCHASE INTEREST

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 10/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND CFIN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACRR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41498	MISSION AREA CR UNION 11/02/06 11/02/07		19	100	4.5000	100,000.00	100,000.00*	400.00	0.00
A 41710	MISSION NAT BANK PTD 07/16/07 07/16/08		62 19 60	000 100 000	4.5000 5.6300 5.6300	100,000.00 100,000.00 100,000.00	100,000,000,000 96,567.17 96,567,166,666,667	BOOK 500.44 SUNGARD	-3,432.83
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT .01% (M)									
					5.0650	200,000.00	196,567.17	900.44	.00
					5.0650	200,000.00	98,283,583,000,000		-3,432.83
A 41528	CITIBANK PTD 270491061 01/02/07 01/02/08		19	100	5.3000	10,000,000.00	9,919,227.78	1,472.22	
A 41554	FIRST NATL BK PUBLIC TIME DPT 01/19/07 01/19/08		48 19	000 100	5.3000 5.2500	10,000,000.00 5,000,000.00	99,192,777,777.8 4,948,540.28	SUNGARD 729.17	-80,772.22
A 41558	CITIBANK PTD 270491111 01/25/07 01/25/08		63 19	000 100	5.2500 5.4500	5,000,000.00 10,000,000.00	98,970,805,555,556 9,889,263.89	SUNGARD 1,513.89	-51,459.72
A 41640	CITIBANK PTD 270491285 04/18/07 04/17/08		48 19	000 100	5.4500 5.3500	10,000,000.00 10,000,000.00	98,892,638,888.9 9,773,200.00	SUNGARD 1,486.11	-110,736.11
A 41663	citibank ptd 270491400 06/07/07 06/07/08		48 19	000 100	5.3500 5.3500	10,000,000.00 10,000,000.00	97,732,000,000.0 9,708,608.33	SUNGARD 1,486.11	-226,800.00
SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M 1.37% (M)									
					5.3500	45,000,000.00	44,238,840.28	6,687.50	.00
					5.3500	45,000,000.00	98,308,534,000,000		-761,159.72
GRAND TOTAL									
					4.7081	32,886,000.00	32,384,856,970	39,156,919.45	5,469,100.33
					4.8935	32,015,262.98	99,241,646,000,000		-909,782.32

* MARKET = BOOK LESS PURCHASE INTEREST

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME

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10/01/07 TO 10/31/07
SETTLEMENT DATE BASIS
FUNDS: 000100, 005001, 00

FUNDS: 000100, 005001, 009702

INV #	DESCRIPTION/POOL#	BANK BROK	CASH DATE	MATURITY DATE	TRADE/SETTLE	TXN	Coupon	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO					YIELD	ORIGINAL FACE	PREM / DISC	AMORT / ACCRET		SETTLEMENT
41617	BOA NEGOTIABLE CD	19	40	10/02/07	10/02/07	MAT	5.260	-50,000,000.00	-50,000,000.00	-1,336,916.67	51,336,916.67
ellen				11/05/07	10/02/07		5.260				
41625	BOA CP	19	40	10/09/07	10/09/07	MAT	5.165	-50,000,000.00	-48,687,229.17	-1,312,770.83	50,000,000.00
ellen				11/05/07	10/09/07		5.164				
41638	BOA CD	19	40	11/05/07	10/16/07	MAT	5.295	-50,000,000.00	-50,000,000.00	-1,338,458.33	51,338,458.33
ellen				11/05/07	10/16/07		5.295				
41645	FREDDIE MAC	19	40	11/30/07	10/18/07	SALE	5.000	-50,000,000.00	-48,527,777.78	-1,173,611.11	50,902,788.89
ellen				10/18/07	10/18/07		5.152	-4,722,222.22			
41648	BANK OF AMERICA C P	19	40	10/02/07	10/02/07	MAT	5.180	-40,000,000.00	-39,125,155.56	-874,844.44	49,722,291.67
ellen				11/05/07	10/02/07		5.296				
41654	F H L B	19	40	11/09/07	10/18/07	SALE	5.030	-50,000,000.00	-48,749,486.11	-1,096,819.45	50,000,000.00
ellen				10/18/07	10/18/07		5.159				
41659	F H L B	19	40	11/09/07	10/23/07	SALE	5.030	-40,000,000.00	-38,959,588.89	-910,988.89	49,857,916.67
ellen				10/23/07	10/24/07		5.159				
41668	F N M A	19	40	11/3/07	10/18/07	SALE	5.090	-35,000,000.00	-34,302,245.83	-569,090.28	39,918,222.22
ellen				10/18/07	10/18/07		5.194				
41670	FREDDIE MAC	19	40	11/19/07	10/19/07	SALE	5.100	-15,000,000.00	-14,687,625.00	-252,875.00	34,882,458.33
ellen				10/19/07	10/22/07		5.208	-312,375.00			
41676	UNION BANK C P	19	46	10/02/07	10/02/07	MAT	5.200	-30,000,000.00	-29,605,666.67	-394,333.33	30,000,000.00
ellen				11/05/07	10/02/07		5.269				
41684	FREDDIE MAC	19	40	11/27/07	10/26/07	SALE	5.090	-33,000,000.00	-32,374,778.33	-475,915.00	33,000,000.00
ellen				10/30/07	10/26/07		5.188				
41692	F H L B	19	40	10/17/07	10/05/07	SALE	5.134	-20,000,000.00	-19,743,300.00	-222,473.33	32,870,346.67
ellen				10/09/07	10/05/07		5.201				
41701	T NOTE (99.29)	19	04/30/08	10/31/07	INTR		4.875				
ellen				10/31/07	11/05/07	10/31/07	5.022				
41702	T NOTE (99.29)	19	04/30/08	10/31/07	INTR		4.875				
ellen				10/31/07	11/05/07	10/31/07	5.022				
41718	F H L B	19	45	10/24/07	10/24/07	MAT	5.126	-12,000,000.00	-11,847,928.67	-152,071.33	12,000,000.00
ellen				11/05/07	10/24/07		5.192				
41737	F H L B	19	40	11/01/07	10/31/07	MAT	5.110	-9,000,000.00	-8,885,025.00	-114,975.00	9,000,000.00
ellen				11/05/07	10/31/07		5.176				
41741	F H L B	19	87	10/05/07	10/05/07	MAT	5.115	-5,000,000.00	-4,958,085.42	-41,914.58	5,000,000.00
ellen				11/05/07	10/05/07		5.155				
41749	FANNIE MAE	19	89	10/31/07	10/31/07	MAT	5.150	-13,000,000.00	-12,856,801.39	-143,198.61	13,0

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-487

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

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10/01/07 TO 10/31/07

SETTLEMENT DATE BASIS

FUNDS: 000100, 005001, 009702

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TIN COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMOUNT / (ACCRET)	(GAIN) / LOSS SETTLEMENT
41762 F H L B		19	40	11/28/07	10/22/07	SALE	4.940	-10,000,000.00	-9,875,127.78
41763 FANNIE MAE		19	87	10/22/07	10/23/07		5.002	124,872.22	-3,900.00
41764 UNION BANK CP		19	87	10/04/07	10/04/07	MAT	4.670	-5,000,000.00	9,954,500.00
41765 F H L B		19	46	10/05/07	10/04/07		4.693	-23,998.61	5,000,000.00
41766 F H L B		19	46	10/18/07	10/18/07	MAT	5.180	-25,000,000.00	-176,263.89
41767 F H L B		19	40	10/17/07	10/18/07		5.217	-24,823,736.11	25,000,000.00
41768 T BILL		19	40	10/17/07	10/05/07	SALE	4.650	-7,000,000.00	-31,645.83
41769 T BILL		19	40	10/18/07	10/05/07		4.678	-8,000,000.00	6,989,033.33
41770 T BILL		19	40	10/18/07	10/18/07	MAT	4.650	-8,000,000.00	-49,600.00
41771 T BILL		19	40	10/18/07	10/18/07		4.679	-7,950,400.00	8,000,000.00
41772 T BILL		19	40	10/06/08	10/03/07	SALE	4.020	-50,000,000.00	-128,416.67
41773 T BILL		19	40	10/09/07	10/03/07		4.102	-49,993,833.33	1,076.40
41774 T BILL		19	40	10/20/08	10/01/07	SALE	3.930	-50,000,000.00	49,133,506.94
41775 T BILL		19	40	10/09/07	10/02/07		4.010	-49,000,583.33	14,166.66
41776 T BILL		19	40	10/20/08	10/02/07	SALE	3.955	-15,000,000.00	49,057,916.67
41777 T BILL		19	40	10/09/07	10/02/07		4.035	-14,727,000.00	4,604.99
41778 T BILL		19	40	10/20/08	10/04/07	SALE	3.980	-20,000,000.00	14,715,598.36
41779 T BILL		19	40	10/09/07	10/04/07		4.070	-19,607,650.00	-19,950.00
41801 F H L B		19	40	10/22/07	10/22/07	MAT	4.550	-10,000,000.00	19,628,533.33
41802 T NOTE		19	87	10/05/07	10/22/07		4.608	-9,964,300.00	-35,700.00
41803 T NOTE		19	87	10/05/07	10/02/07		5.125	7,000,000.00	10,000,000.00
41804 BANK OF AMERICA NCD		19	40	10/09/07	10/03/07	PURC	4.174	7,139,488.79	-7,139,488.79
41805 T NOTE		19	40	10/31/08	10/03/07	PURC	4.980	50,000,000.00	-50,006,916.67
41806 T NOTE		19	40	10/09/07	10/03/07		4.980	6,916.67	-50,006,916.67
41807 F H L B		19	40	10/09/07	10/05/07	PURC	4.213	8,000,000.00	-8,020,679.64
41808 T NOTE		19	40	10/04/08	10/05/07	PURC	4.480	10,000,000.00	-8,020,679.64
41809 BANK OF AMERICA C P		19	40	10/09/07	10/09/07		4.581	9,778,488.89	-9,778,488.89
41810 WELLS FARGO NCD		19	40	10/31/08	10/05/07	PURC	4.625	8,000,000.00	-8,021,598.36
41811 UNION BANK C P		19	40	10/09/07	10/09/07		4.285	21,598.36	-8,021,598.36
41812 FREDDIE MAC		19	40	10/10/07	10/09/07	PURC	4.780	10,000,000.00	-9,998,672.22
41813 F H L B		19	40	10/09/07	10/09/07		4.781	-1,327.78	-9,998,672.22
41814 F H L B		19	40	10/10/07	10/10/07	MAT	4.780	-10,000,000.00	-1,327.78
41815 F H L B		19	41	10/05/07	10/10/07		4.781	30,000,000.00	10,000,000.00
41816 F H L B		19	41	10/15/07	10/01/07	PURC	4.800	30,000,000.00	-30,000,000.00
41817 F H L B		19	41	10/09/07	10/01/07		4.800	-30,000,000.00	-56,000.00
41818 F H L B		19	41	10/15/07	10/15/07	MAT	4.800	-30,000,000.00	30,056,000.00
41819 F H L B		19	46	02/29/08	10/15/07	PURC	4.800	24,509,250.00	-24,509,250.00
41820 F H L B		19	40	10/09/07	10/01/07		4.774	-490,750.00	30,056,000.00
41821 F H L B		19	40	10/01/07	10/02/07	PURC	4.510	20,000,000.00	-24,509,250.00
41822 F H L B		19	40	10/09/07	10/02/07		4.527	-75,166.67	-19,924,833.33
41823 F H L B		19	41	04/15/08	10/02/07	PURC	4.390	13,000,000.00	-19,924,833.33
41824 F H L B		19	41	04/15/08	10/02/07		4.497	12,690,870.83	-12,690,870.83
41825 F H L B		19	41	10/09/07	10/03/07		4.497	-309,129.17	-12,690,870.83

CITY/COUNTY OF SAN FRANCISCO
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* ACTIVE TRANSACTIONS *

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DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/07 TO 10/31/07

SETTLEMENT DATE BASIS
FUNDS: 000100, 005001, 009702

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN	CYOUN	PAR	VALUE	BOOK	VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP	YIELD	ORIGINAL	FACE	PREM / (DISC)	AMORT/ (ACCRET)	SETTLEMENT	
41814	T NOTE	19	43	06/30/08	10/01/07	PURC	5.125	5,000,000.00	5,099,439.54			
tom				10/09/07	10/02/07		4.179		99,439.54			-5,099,439.54
41816	T NOTE	19	40	06/30/08	10/01/07	PURC	5.125	4,000,000.00	4,079,551.63			
tom				10/09/07	10/02/07		4.179		79,551.63			-4,079,551.63
41817	T NOTE	19	40	06/30/08	10/01/07	PURC	5.125	10,000,000.00	10,199,660.33			
tom				10/09/07	10/02/07		4.169		199,660.33			-10,199,660.33
41818	T NOTE	19	40	05/15/08	10/05/07	PURC	2.625	10,000,000.00	10,005,638.59			
tom				10/09/07	10/09/07		4.313		5,638.59			-10,005,638.59
41819	T NOTE	19	40	03/31/08	10/09/07	PURC	4.625	8,000,000.00	8,021,359.29			
tom				10/09/07	10/10/07		4.316		21,359.29			-8,021,359.29
41820	BANK OF AMERICA C P	19	40	10/18/07	10/01/07	PURC	4.730	25,000,000.00	24,947,444.45			
tom				10/09/07	10/02/07		4.740		-52,555.55			-24,947,444.45
ellen				11/05/07	10/18/07		4.740		-24,947,444.45			-52,555.55
41822	F H L B	19	40	01/04/08	10/05/07	PURC	4.580	10,000,000.00	9,889,316.67			
tom				10/09/07	10/09/07		4.631		-110,683.33			-9,889,316.67
41823	BANK OF AMERICA C P	19	40	10/11/07	10/10/07	PURC	4.800	25,000,000.00	24,996,666.67			
tom				10/10/07	10/10/07		4.801		-3,333.33			-24,996,666.67
ellen				11/05/07	10/11/07		4.801		-24,996,666.67			-3,333.33
41824	BANK OF AMERICA C P	19	40	10/12/07	10/11/07	PURC	4.750	15,000,000.00	14,998,020.83			
tom				10/11/07	10/11/07		4.751		-1,979.17			-14,998,020.83
ellen				11/05/07	10/12/07		4.751		-1,979.17			-1,979.17
41825	T BILL	19	45	04/10/08	10/11/07	PURC	4.100	5,000,000.00	4,896,361.11			
tom				10/11/07	10/11/07		4.187		-103,638.89			-4,896,361.11
41826	FANNIE MAE	19	87	04/09/08	10/11/07	PURC	4.540	5,000,000.00	4,885,869.44			
tom				10/11/07	10/11/07		4.646		-114,130.56			-4,885,869.44
41827	T BILL	19	89	04/10/08	10/11/07	PURC	4.110	5,000,000.00	4,896,108.33			
tom				10/11/07	10/11/07		4.197		-103,891.67			-4,896,108.33
41830	T NOTE	19	40	08/15/08	10/11/07	PURC	3.250	10,000,000.00	9,955,519.71			
tom				10/11/07	10/12/07		4.415		-44,480.29			-9,955,519.71
41833	F H L B	19	43	01/09/08	10/11/07	PURC	4.660	5,000,000.00	4,942,397.22			
tom				10/11/07	10/12/07		4.714		-57,602.78			-4,942,397.22
41834	BANK OF AMERICA C P	19	40	10/15/07	10/12/07	PURC	4.730	10,000,000.00	9,996,058.33			
tom				10/12/07	10/12/07		4.732		-3,941.67			-9,996,058.33
ellen				11/05/07	10/15/07		4.730		-3,941.67			-3,941.67
41835	FANNIE MAE	19	87	04/02/08	10/11/07	PURC	4.540	5,000,000.00	4,890,913.89			
tom				10/12/07	10/12/07		4.641		-109,086.11			-4,890,913.89
41836	FANNIE MAE	19	87	04/09/08	10/11/07	PURC	4.540	5,000,000.00	4,886,500.00			
tom				10/12/07	10/12/07		4.645		-113,500.00			-4,886,500.00
41837	T NOTE	19	40	05/31/08	10/15/07	PURC	4.875	10,000,000.00	10,203,963.89			
tom				10/15/07	10/15/07		4.514		203,963.89			-10,203,963.89

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO

MR. DANIEL DALY 415-554-4487

DETAIL TRANSACTION REPORT - FIXED INCOME

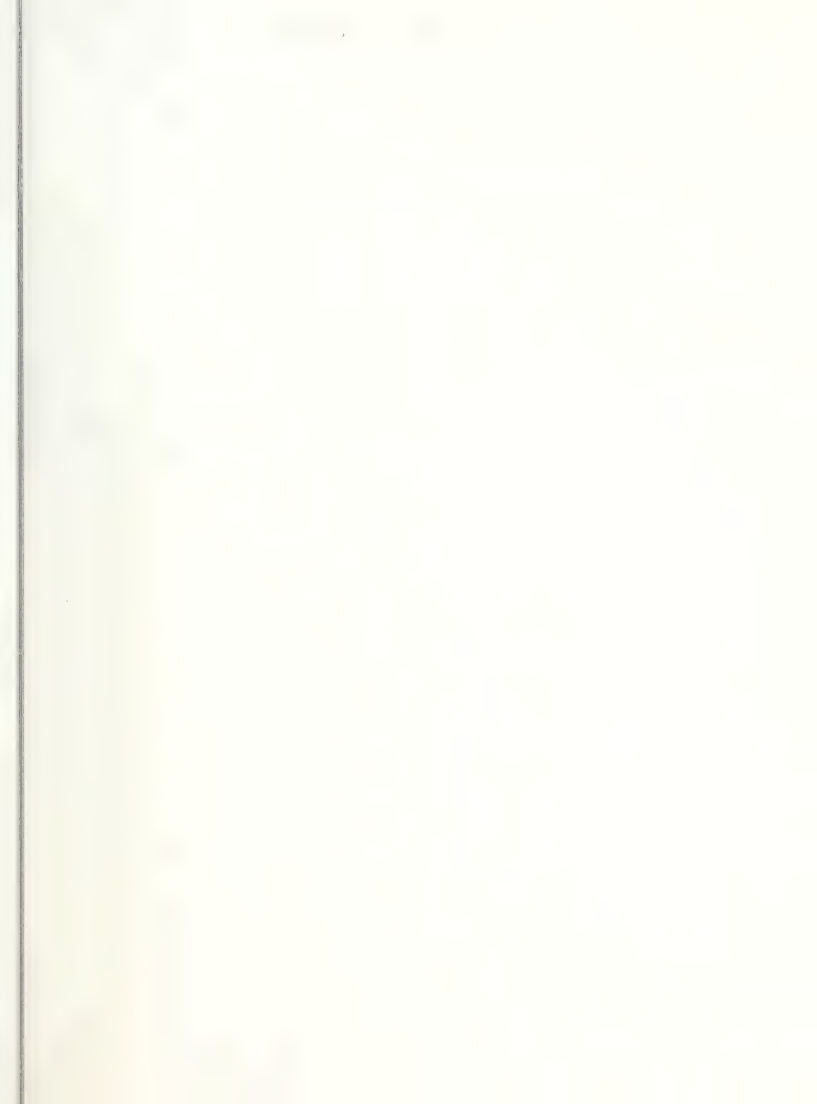
10/01/07 TO 10/31/07

SETTLEMENT DATE BASIS

FUNDS: 000100, 005001, 009702

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INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TIN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41838	BANK OF AMERICA C P	19	40	10/16/07	10/15/07	PURC	4.750	30,000,000.00	29,996,041.67	
tom				10/15/07	10/15/07		4.751	-3,958.33	-3,958.33	-29,996,041.67
41839	WELLS FARGO N C D	19	41	11/05/07	10/16/07	PURC	4.751	25,000,000.00	25,000,000.00	
tom				10/16/07	10/16/07		4.800	8,000,000.00	7,835,586.67	-25,000,000.00
41840	T BILL	19	40	10/16/08	10/16/07	PURC	4.800	10,000,000.00	10,280,295.86	-7,835,586.67
tom				10/16/07	10/16/07		4.875	10,000,000.00	280,295.86	-10,280,295.86
41841	T NOTE	19	40	05/31/09	10/15/07	PURC	4.875	5,000,000.00	5,078,184.44	-5,078,184.44
tom				10/16/07	10/16/07		5.000	25,000,000.00	25,000,000.00	-25,000,000.00
41845	T NOTE	19	40	07/31/08	10/17/07	PURC	4.334	10,000,000.00	10,280,295.86	-7,835,586.67
tom				10/17/07	10/17/07		4.800	25,000,000.00	25,000,000.00	-25,000,000.00
41846	WELLS FARGO NCD	19	41	11/16/07	10/17/07	PURC	4.800	25,000,000.00	25,000,000.00	
tom				10/17/07	10/18/07		4.800	730,000.00	714,561.89	-714,561.89
41847	WELLS FARGO NCD	19	41	11/14/07	10/17/07	PURC	4.800	1,270,000.00	1,244,083.67	-1,244,083.67
tom				10/17/07	10/18/07		4.274	277,000.00	274,125.97	-274,125.97
41848	T BILL	19	40	04/17/08	10/17/07	PURC	4.090	25,000,000.00	24,996,736.11	-24,996,736.11
tom				10/17/07	10/18/07		4.090	50,000,000.00	49,004,055.56	-49,004,055.56
41849	T BILL	19	40	04/17/08	10/17/07	PURC	4.090	50,000,000.00	50,335,258.15	-50,335,258.15
tom				10/17/07	10/18/07		4.121	24,940,125.00	24,940,125.00	
41850	T BILL	19	40	01/17/08	10/17/07	PURC	4.060	24,940,125.00	24,940,125.00	
tom				10/18/07	10/17/07		4.103	50,000,000.00	50,000,000.00	
41851	BANK OF AMERICA C P	19	40	10/19/07	10/18/07	PURC	4.700	25,000,000.00	24,996,736.11	-24,996,736.11
tom				10/18/07	10/18/07		4.701	-3,263.89	-3,263.89	-25,000,000.00
41852	T BILL	19	40	04/17/08	10/18/07	PURC	4.701	50,000,000.00	50,335,258.15	-50,335,258.15
tom				10/18/07	10/18/07		4.020	24,940,125.00	24,940,125.00	
41853	T NOTE	19	41	08/15/08	10/18/07	PURC	4.125	25,000,000.00	25,000,000.00	
tom				10/18/07	10/18/07		4.177	50,000,000.00	50,000,000.00	
41854	WELLS FARGO C P	19	41	11/05/07	10/18/07	PURC	4.790	25,000,000.00	24,940,125.00	-24,940,125.00
tom				10/18/07	10/18/07		4.801	50,000,000.00	50,000,000.00	
41855	WELLS FARGO NCD	19	41	11/07/07	10/19/07	PURC	4.800	15,000,000.00	14,761,395.83	-14,761,395.83
tom				10/19/07	10/19/07		4.405	9,860,000.00	9,656,970.28	-9,656,970.28
41856	FREDDIE MAC	19	40	02/29/08	10/19/07	PURC	4.405	10,000,000.00	9,840,930.56	-9,840,930.56
tom				10/19/07	10/22/07		4.476	2,500,000.00	2,581,844.43	-2,581,844.43
41857	FREDDIE MAC	19	40	02/29/08	10/19/07	PURC	4.405	10,000,000.00	9,840,930.56	-9,840,930.56
tom				10/19/07	10/22/07		4.476	2,500,000.00	2,581,844.43	-2,581,844.43
41858	T NOTE	19	40	05/15/08	10/22/07	PURC	5.625	2,500,000.00	2,581,844.43	-2,581,844.43
tom				10/22/07	10/22/07		4.122	50,000,000.00	49,185,125.00	-49,185,125.00
41859	BANK OF AMERICA C P	19	40	02/22/08	10/22/07	PURC	4.770	50,000,000.00	49,185,125.00	-49,185,125.00
tom				10/22/07	10/22/07		4.849	9,860,000.00	9,656,970.28	-9,656,970.28
41861	F H L B	19	40	04/11/08	10/22/07	PURC	4.335	9,860,000.00	9,656,970.28	-9,656,970.28
tom				10/22/07	10/23/07		4.426			



* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M R. DANIEL DALY 4 15 - 554 - 4 48 7
 DETAIL TRANSACTION REPORT - FIXED INCOME
 10/01/07 TO 10/31/07
 SETTLEMENT DATE BASIS
 FUNDS: 000100, 005001, 009702

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INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TIN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41862 T NOTE		19	40	07/31/09	10/22/07	PURC	4.625	5,100,000.00	5,219,384.00
tom		10/22/07	10/23/07		3.864				119,384.00
41863 F N M A		19	40	11/13/07	10/23/07	PURC	4.450	16,000,000.00	15,960,444.44
tom		10/23/07	10/24/07		4.451				39,555.56
41864 J P CHASE C P		19	76	04/18/08	10/23/07	PURC	4.580	25,000,000.00	24,437,041.67
tom		10/23/07	10/24/07		4.686				-562,958.33
41865 J P MORGAN CP		19	76	11/07/07	10/24/07	PURC	4.588	10,000,000.00	9,982,188.89
tom		10/24/07	10/24/07		4.782				-17,811.11
41866 BANK OF AMERICA C P		19	40	03/04/08	10/24/07	PURC	4.700	25,000,000.00	24,572,430.56
tom		10/24/07	10/25/07		4.875				-427,569.44
41867 T NOTE		19	40	08/31/08	10/24/07	PURC	4.875	10,000,000.00	10,139,285.71
tom		10/24/07	10/25/07		4.074				139,285.71
41868 BANK OF AMERICA NCD		19	40	03/03/08	10/24/07	PURC	4.780	25,000,000.00	25,000,000.00
tom		10/24/07	10/25/07		4.600				35,000,000.00
41869 BANK OF AMERICA NCD		19	40	11/13/08	10/19/07	PURC	4.600	35,000,000.00	35,000,000.00
tom		10/25/07	10/25/07		4.875				5,189,096.47
41870 T NOTE		19	40	05/15/09	10/26/07	PURC	4.875	5,000,000.00	5,189,096.47
ellen		10/30/07	10/26/07		3.797				5,447,622.28
41871 T NOTE		19	40	04/30/08	10/26/07	PURC	4.875	5,300,000.00	5,447,622.28
ellen		10/30/07	10/26/07		4.051				147,622.28
41872 T NOTE		10/31/07	11/05/07	10/31/07	INTR	4.875			-125,676.97
ellen		10/31/07	10/31/07		4.051				6,637,668.81
41873 T NOTE		19	40	03/31/08	10/26/07	PURC	4.625	6,600,000.00	37,668.81
ellen		10/30/07	10/26/07		4.037				5,120,831.20
41874 J P CHASE C P		19	40	05/31/08	10/26/07	PURC	4.875	5,000,000.00	120,831.20
ellen		10/30/07	10/26/07		4.104				9,777,000.00
41875 BANK OF AMERICA C P		19	76	04/23/08	10/26/07	PURC	4.460	10,000,000.00	-223,000.00
ellen		10/30/07	10/26/07		4.562				39,994,755.56
41876 T NOTE		19	40	10/30/07	10/29/07	PURC	4.720	40,000,000.00	-5,244.44
ellen		10/30/07	10/29/07		4.721				-40,000,000.00
41877 T NOTE		19	87	09/30/08	10/30/07	PURC	4.625	2,000,000.00	2,019,240.95
ellen		10/30/07	10/31/07		3.981				19,240.95
41878 T NOTE		19	43	09/30/08	10/30/07	PURC	4.625	2,000,000.00	2,019,319.08
ellen		10/30/07	10/31/07		3.976				19,319.08
41879 T NOTE		19	45	09/30/08	10/30/07	PURC	4.625	2,000,000.00	2,019,240.95
ellen		10/30/07	10/31/07		3.981				19,240.95
41880 T BILL		19	89	09/30/08	10/30/07	PURC	4.625	2,000,000.00	2,019,319.08
ellen		10/30/07	10/31/07		3.976				19,319.08
41881 T BILL		19	40	11/01/08	10/17/07	PURC	4.060	277,000.00	273,105.52
ellen		10/17/07	10/17/07		5.580				-3,894.48
41882 T BILL		19	40	01/17/08	10/17/07	PURC	4.060	4,723,000.00	4,675,016.67
ellen		11/02/07	10/17/07		4.016				-4,675,016.67

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DALY 415-554-4487

DETAIL TRANSACTION REPORT - FIXED INCOME

10/01/07 TO 10/31/07

SETTLEMENT DATE BASIS

FUNDS: 000100, 005001, 009702

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INV # DESCRIPTION/POOL#
 USER MEMO

BANK BROK	MATURITY	TRADE/	TYN	COUPON	PAR	VALUE	BOOK	VALUE	(INTEREST)	(GAIN)/LOSS
CASH DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL	FACE	PREM	/ (DISC)	AMORT/ (ACCRET)	SETTLEMENT
19	40	01/17/08	10/17/07	PURC	4.060	4,723,000.00	4,673,996.25			
		11/02/07	10/17/07		4.103		-49,003.75			

41882 T BILL
 ellen

-4,673,996.25

CITY / COUNTY, OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

10/01/07 TO 10/31/07
REPORT GRAND TOTALS

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ASSETS

TYPE/ TIN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----
PURC (69)	4.580	1011360000.00		1007783897.83	-3,576,102.17				-1007783897.83
SALE (15)	4.796	-445000000.00		-435961605.42	9,038,394.58		-5,434,240.41	-93,110,564,469,346.67	19,609.72
INTR (3)	4.686			-238,278.87			-134,658.63		
MAT (24)	5.023	-527000000.00		-523559971.05			-6,171,403.95		526,291,346.05

CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME

* ACTIVE TRANSACTIONS *

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10/01/07 TO 10/31/07
 SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TIN	COUPON	PAR	BOOK	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP	YIELD	ORIGINAL	VALUE	AMORT/(ACCRET)	SETTLEMENT
							FACE	PREM / (DISC)		
41528	CITIBANK PTD 270491061	19	01/02/08	10/31/07	INTR	5.300			-45,638.89	
ellen		10/31/07	11/05/07	10/31/07		5.300				45,638.89
41554	FIRST NATL BK PUBLIC T	19	01/19/08	10/31/07	INTR	5.250			-22,604.17	
ellen		10/31/07	11/05/07	10/31/07		5.250				22,604.17
41558	CITIBANK PTD 270491111	19	01/25/08	10/31/07	INTR	5.450			-46,930.56	
ellen		10/31/07	11/05/07	10/31/07		5.450				46,930.56
41640	CITIBANK PTD 270491285	19	04/17/08	10/31/07	INTR	5.350			-46,069.44	
ellen		10/31/07	11/05/07	10/31/07		5.350				46,069.44
41663	citibank ptd 270491400	19	06/07/08	10/31/07	INTR	5.350			-46,069.44	
ellen		10/31/07	11/05/07	10/31/07		5.350				46,069.44

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DALY 415-554-487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 10/01/07 TO 10/31/07
 REPORT GRAND TOTALS

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TYPE / WEIGHTED	PAR	ORIGINAL FACE	BOOK VALUE	PREMIUM / AMORTIZATION /	(GAIN) /	SETTLEMENT
TXN#	YIELD	VALUE	VALUE	(DISCOUNT)	LOSS	

ASSETS						

INTR 5.350
 (5)

-207,312.50

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM
MAYOR

José Cisneros
TREASURER

Newlin Rankin
CHIEF INVESTMENT OFFICER

December 21, 2007

The Honorable Gavin Newsom
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2007 to November 30, 2007:

	Pooled	All
Interest Received	\$76,176,603	\$76,176,603
Total Net Earnings	\$70,178,127	\$70,348,737
Earned Income Yield	5.156%	5.155%
Average Age of Portfolio	96 Days	99 Days

Total cost of the securities on hand as of November 30, 2007 was \$3,204,913,204 with a market value of \$3,246,437,796 plus fixed assets accrued interests of \$11,188,811. The earned income yield for the month of November 2007 is 4.957%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of November 30, 2007. A review of the investments of November, 2007 showed that the portfolio held a single issuer's Commercial Paper in an amount of 10.83% of the portfolio, which is greater than the 10% amount specified in California Code. As of the date of this report, this technical non-compliance has been corrected through normal trading activity. Other than this one instance, investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,


José Cisneros
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)
Ed Harrington, Controller (w/Enc.)
Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds
Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx
Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies

City Hall Rm. 140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

CITY / COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

7/01/07 THROUGH 11/30/07

ALL FUNDS

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	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	75,119,858.91	.00	1,056,744.34	N/A	76,176,603.25
TOTAL NET EARNINGS THIS PERIOD:	69,291,533.22	.00	1,057,203.86	N/A	70,348,737.08
AVERAGE DAILY PORTFOLIO BALANCE:	3,209,284,867.65	.00	46,474,509.80	N/A	3,255,759,377.45
EARNED INCOME YIELD THIS PERIOD:	5.151	.000	5.427	N/A	5.155
END OF PERIOD PORTFOLIO BALANCE:	3,159,713,204.29	.00	45,200,000.00	N/A	3,204,913,204.29
CURRENT AMORTIZED BOOK VALUE:	3,160,935,724.56	.00	45,200,000.00	N/A	3,206,135,724.56
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.938	.000	5.421	N/A	4.945
WEIGHTED AVERAGE DAYS TO MATURITY:	98.54	.00	99.27	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	98.54	.00	99.27	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.155

CITY / COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS
7/01/07 THROUGH 11/30/07

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FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	75,119,858.91	.00	1,056,744.34	N/A	76,176,603.25
TOTAL NET EARNINGS THIS PERIOD:	69,120,922.93	.00	1,057,203.86	N/A	70,178,126.79
AVERAGE DAILY PORTFOLIO BALANCE:	3,200,534,695.15	.00	46,474,509.80	N/A	3,247,009,204.96
EARNED INCOME YIELD THIS PERIOD:	5.152	.000	5.427	N/A	5.156
END OF PERIOD PORTFOLIO BALANCE:	3,123,724,516.43	.00	45,200,000.00	N/A	3,168,924,516.43
CURRENT AMORTIZED BOOK VALUE:	3,124,947,036.70	.00	45,200,000.00	N/A	3,170,147,036.70
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.942	.000	5.421	N/A	4.949
WEIGHTED AVERAGE DAYS TO MATURITY:	95.73	.00	99.27	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	95.73	.00	99.27	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.156

CITY / COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

11/01/07 THROUGH 11/30/07

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ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	2,714,443.52	.00	201,037.50	N/A	2,915,481.02
TOTAL NET EARNINGS THIS PERIOD:	12,458,655.99	.00	201,388.61	N/A	12,660,044.60
AVERAGE DAILY PORTFOLIO BALANCE:	3,062,212,316.70	.00	45,200,000.00	N/A	3,107,412,316.70
EARNED INCOME YIELD THIS PERIOD:	4.950	.000	5.421	N/A	4.957
END OF PERIOD PORTFOLIO BALANCE:	3,159,713,204.29	.00	45,200,000.00	N/A	3,204,913,204.29
CURRENT AMORTIZED BOOK VALUE:	3,160,935,724.56	.00	45,200,000.00	N/A	3,206,135,724.56
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.940	.000	5.421	N/A	4.947
WEIGHTED AVERAGE DAYS TO MATURITY:	98.54	.00	99.27	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	98.54	.00	99.27	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					4.957

CITY / COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

11/01/07 THROUGH 11/30/07

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FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	2,714,443.52	.00	201,037.50	N/A	2,915,481.02
TOTAL NET EARNINGS THIS PERIOD:	12,321,007.40	.00	201,388.61	N/A	12,522,396.01
AVERAGE DAILY PORTFOLIO BALANCE:	3,026,223,628.84	.00	45,200,000.00	N/A	3,071,423,628.84
EARNED INCOME YIELD THIS PERIOD:	4.954	.000	5.421	N/A	4.960
END OF PERIOD PORTFOLIO BALANCE:	3,123,724,516.43	.00	45,200,000.00	N/A	3,168,924,516.43
CURRENT AMORTIZED BOOK VALUE:	3,124,947,036.70	.00	45,200,000.00	N/A	3,170,147,036.70
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.943	.000	5.421	N/A	4.950
WEIGHTED AVERAGE DAYS TO MATURITY:	95.73	.00	99.27	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	95.73	.00	99.27	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					4.960

CITY / COUNTY OF SAN FRANCISCO
 MR. NEWLIN RANKIN 415-554-4487
 INVESTMENT INVENTORY
 INVESTMENTS OUTSTANDING AS OF 11/30/07
 MAJOR SORT KEY IS ICC#
 SETTLEMENT DATE BASIS

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(SIRPT)

SUMMARY DESCRIPTION

	CURN RATE	TRDG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	6.51%(C)	4.191	4.279	97.937	213,000,000.00
(Inv Type) 12 TREASURY NOTES	20.34%(C)	4.363	4.597	99.914	652,500,000.00
(Inv Type) 22 FEDERAL HOME LOAN BANK	.16%(C)	4.550	4.550	100.000	5,000,000.00
(Inv Type) 41 FNMA DISCOUNT NOTES	13.43%(C)	4.883	5.079	96.104	448,000,000.00
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	6.09%(C)	4.671	4.780	97.735	199,860,000.00
(Inv Type) 44 FMC DISCOUNT NOTES	13.08%(C)	4.896	5.081	96.376	435,000,000.00
(Inv Type) 81 COMMERCIAL PAPER DISC	25.09%(C)	4.728	5.008	98.175	819,000,000.00
(Inv Type) 91 NEGOTIABLE C.D.'S	13.89%(C)	5.077	5.077	100.002	445,000,000.00
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.01%(C)	4.565	4.565	100.000	200,000.00
(Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY	1.40%(C)	5.350	5.350	100.000	45,000,000.00
REPORT TOTALS		4.715	4.896	98.233	3,262,560,000.00
ASSETS					3,204,913,204.29
FIXED					

(SIRPT)

CITY/COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 11/30/07
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

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INVSMT NO.	DESCRIPTION	CUSTP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE			
A 41722	T BILL	912795C33	100	01/17/08	07/30/07	000	4.725	4.833	97.756	25,000,000.00	24,438,906.25			
A 41850	T BILL	912795C33	5001	01/17/08	10/17/07	000	4.060	4.103	98.962	277,000.00	274,125.97			
A 41882	T BILL	912795C33	100	01/17/08	10/17/07	000	4.060	4.103	98.962	4,723,000.00	4,673,996.25			
A 41770	T BILL	912795D24	100	03/06/08	09/06/07	000	4.190	4.281	97.882	5,000,000.00	4,894,086.11			
A 41771	T BILL	912795D24	100	03/06/08	09/06/07	000	4.190	4.281	97.882	50,000,000.00	48,940,861.11			
A 41772	T BILL	912795D24	100	03/06/08	09/06/07	000	4.190	4.281	97.882	50,000,000.00	48,940,861.11			
A 41776	T BILL	912795D24	100	03/06/08	09/10/07	000	4.020	4.102	98.012	10,000,000.00	9,801,233.33			
A 41780	T BILL	912795D32	100	03/13/08	09/13/07	000	4.020	4.103	97.968	5,000,000.00	4,898,383.33			
A 41794	T BILL	912795D40	100	03/20/08	09/24/07	000	3.970	4.049	98.037	5,000,000.00	4,901,852.78			
A 41796	T BILL	912795D40	100	03/20/08	09/25/07	000	3.985	4.065	98.041	15,000,000.00	14,706,106.25			
A 41797	T BILL	912795D40	100	03/20/08	09/25/07	000	3.985	4.065	98.041	10,000,000.00	9,804,070.83			
A 41798	T BILL	912795D40	100	03/20/08	09/25/07	000	3.980	4.059	98.043	8,000,000.00	7,843,453.33			
A 41799	T BILL	912795D40	100	03/20/08	09/25/07	000	3.995	4.075	98.036	5,000,000.00	4,901,789.58			
A 41825	T BILL	912795D73	100	04/10/08	10/11/07	000	4.100	4.187	97.927	5,000,000.00	4,896,361.11			
A 41827	T BILL	912795D73	100	04/10/08	10/11/07	000	4.110	4.197	97.922	5,000,000.00	4,896,108.33			
A 41840	T BILL	912795D73	100	04/10/08	10/16/07	000	4.180	4.268	97.945	8,000,000.00	7,835,586.67			
A 41848	T BILL	912795D81	5001	04/17/08	10/18/07	000	4.090	4.274	97.885	730,000.00	714,561.89			
A 41849	T BILL	912795D81	100	04/17/08	10/18/07	000	4.090	4.121	97.959	1,270,000.00	1,244,083.67			
SUBTOTAL (Inv Type) 11 TREASURY BILLS									6.51%(C)	4.191	4.279	97.937	213,000,000.00	208,606,427.90
A 912828B87	T NOTE	912828B87	100	12/31/07	09/14/07	000	4.375	4.069	100.982	1,000,000.00	1,009,816.58			
A 41792	T NOTE	912828B87	100	12/31/07	09/24/07	000	4.375	3.861	101.147	5,000,000.00	5,057,370.32			
A 41800	T NOTE	912828B87	100	12/31/07	09/25/07	000	4.375	3.856	101.159	5,000,000.00	5,057,965.35			
A 41809	T NOTE (99.30)	912828B87	100	01/31/08	01/31/06	000	4.375	4.416	99.922	25,000,000.00	24,980,583.50			
A 41784	T NOTE (98.22)	912828B87	100	02/15/08	06/14/07	000	4.375	4.137	100.649	1,000,000.00	1,006,487.77			
A 41664	T NOTE (98.22)	912828B87	100	02/15/08	06/14/07	000	3.000	5.071	98.845	5,000,000.00	4,932,226.56			
A 41703	T NOTE (98.28)	912828B87	100	02/15/08	07/24/07	000	3.000	5.071	98.867	5,000,000.00	4,943,359.38			
A 41729	T NOTE (99.00)	912828B87	100	02/15/08	08/03/07	000	3.000	4.929	98.996	5,000,000.00	5,939,765.63			
A 41730	T NOTE (99.00)	912828B87	100	02/15/08	08/03/07	000	3.000	4.921	99.000	4,000,000.00	3,960,000.00			
A 41134	T NOTE (99.27)	912828B87	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75			
A 41135	T NOTE (99.27)	912828B87	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75			
A 41137	T NOTE (99.27)	912828B87	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75			
A 41234	T NOTE (99.21)	912828B87	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00			
A 41215	T NOTE (99.21)	912828B87	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00			
A 41216	T NOTE (99.21)	912828B87	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00			
A 41217	T NOTE (99.21)	912828B87	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00			
A 41708	T NOTE (99.31)	912828B87	100	03/31/08	07/24/07	000	4.625	5.031	99.723	10,000,000.00	9,972,656.25			
A 41709	T NOTE (99.31)	912828B87	100	03/31/08	07/24/07	000	4.625	5.026	99.727	10,000,000.00	9,972,656.25			
A 41805	T NOTE	912828B87	100	03/31/08	10/05/07	000	4.625	4.213	100.258	8,000,000.00	8,021,598.36			
A 41808	T NOTE	912828B87	100	03/31/08	10/09/07	000	4.625	4.285	100.270	8,000,000.00	8,021,598.36			
A 41819	T NOTE	912828B87	100	03/31/08	10/10/07	000	4.625	4.316	100.267	8,000,000.00	8,021,598.36			
A 41872	T NOTE	912828B87	100	03/31/08	10/16/07	000	4.625	4.037	100.571	6,600,000.00	6,637,668.81			
A 41701	T NOTE (99.29)	912828B87	100	04/30/08	07/24/07	000	4.875	5.022	99.883	5,000,000.00	5,000,000.00			

CITY/COUNTY OF SAN FRANCISCO
MR. NEWLIN KANKIN 415-54-487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 11/30/07
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

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(SIRPT)

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP RATE	CUPN RATE	YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41702	T NOTE (99.29)	912828BFC9	100	04/30/08	07/24/07	000	4.875	5.022	99.883	5,000,000.00	4,994,140.63
A 41871	T NOTE (99.00)	912828BFC9	100	04/30/08	10/26/07	000	4.875	4.051	100.414	5,300,000.00	5,321,945.31
A 41706	T NOTE (99.00)	912828BD74	100	05/15/08	07/24/07	000	3.750	5.009	99.008	5,000,000.00	4,950,390.63
A 41707	T NOTE (99.00)	912828BD74	100	05/15/08	07/24/07	000	3.750	5.014	99.008	10,000,000.00	9,900,390.63
A 41723	T NOTE (99.05)	912828BD74	100	05/15/08	07/31/07	000	3.750	4.869	99.137	5,000,000.00	4,956,835.94
A 41728	T NOTE (98.10)	912828BD74	100	05/15/08	07/31/07	000	2.625	4.857	98.285	5,000,000.00	4,914,257.81
A 41731	T NOTE (98.09)	912828BA23	100	05/15/08	08/03/07	000	2.625	4.901	98.270	6,000,000.00	5,896,171.88
A 41732	T NOTE (98.09)	912828BA23	100	05/15/08	08/03/07	000	2.625	4.906	98.266	5,000,000.00	4,913,281.25
A 41733	T NOTE (98.09)	912828BA23	100	05/15/08	08/03/07	000	2.625	4.906	98.266	4,000,000.00	3,930,625.00
A 41786	T NOTE (98.09)	912828BD74	100	05/15/08	08/03/07	000	3.750	4.885	99.590	5,000,000.00	4,979,492.19
A 41818	T NOTE (98.09)	912828BD74	100	05/15/08	08/03/07	000	2.625	4.906	98.266	5,000,000.00	4,979,492.19
A 41858	T NOTE (98.09)	912828BD74	100	05/15/08	08/03/07	000	2.625	4.906	98.266	5,000,000.00	4,979,492.19
A 41858	T NOTE (98.09)	912828BD74	100	05/15/08	08/03/07	000	2.625	4.906	98.266	5,000,000.00	4,979,492.19
A 41837	T NOTE (98.09)	912828BFG0	100	05/31/08	10/22/07	000	4.875	4.122	100.828	10,000,000.00	9,900,781.25
A 41837	T NOTE (98.09)	912828BFG0	100	05/31/08	10/22/07	000	4.875	4.122	100.828	2,500,000.00	2,520,703.13
A 41837	T NOTE (98.09)	912828BFG0	100	05/31/08	10/26/07	000	4.875	4.514	100.215	10,000,000.00	10,021,484.38
A 41887	T NOTE (98.09)	912828BFG0	100	05/31/08	11/02/07	000	4.875	4.104	100.445	5,000,000.00	5,022,265.63
A 41887	T NOTE (98.09)	912828BFG0	100	05/31/08	11/02/07	000	4.875	4.104	100.445	5,000,000.00	5,022,265.63
A 41803	T NOTE (98.09)	912828BFU4	100	06/30/08	10/02/07	000	5.125	4.174	101.993	7,000,000.00	7,113,488.79
A 41814	T NOTE (98.09)	912828BFU4	100	06/30/08	10/02/07	000	5.125	4.179	101.989	5,000,000.00	5,099,439.54
A 41816	T NOTE (98.09)	912828BFU4	100	06/30/08	10/02/07	000	5.125	4.179	101.989	5,000,000.00	5,099,439.54
A 41817	T NOTE (98.09)	912828BFU4	100	06/30/08	10/02/07	000	5.125	4.179	101.989	5,000,000.00	5,099,439.54
A 41845	T NOTE (98.09)	912828BFU4	100	06/30/08	10/02/07	000	5.125	4.169	101.997	10,000,000.00	10,199,660.33
A 41884	T NOTE (98.09)	912828BFU4	100	07/31/08	10/17/07	000	5.000	4.334	101.564	5,000,000.00	5,078,184.44
A 41884	T NOTE (98.09)	912828BFU4	100	07/31/08	10/17/07	000	5.000	4.334	101.564	5,000,000.00	5,078,184.44
A 41830	T NOTE (98.09)	912828BEG0	100	08/15/08	10/12/07	000	3.250	3.959	102.027	5,000,000.00	5,101,358.70
A 41853	T NOTE (98.09)	912828BEG0	100	08/15/08	10/12/07	000	3.250	4.415	99.555	10,000,000.00	9,955,519.71
A 41867	T NOTE (98.09)	912828BFG6	100	08/31/08	10/25/07	000	4.875	4.177	100.671	50,335,258.15	50,335,258.15
A 41876	T NOTE (98.09)	912828BFG6	100	08/31/08	10/25/07	000	4.875	4.074	101.393	10,139,285.71	10,139,285.71
A 41876	T NOTE (98.09)	912828BFG6	100	09/30/08	10/31/07	000	4.625	3.981	100.962	2,000,000.00	2,019,240.95
A 41876	T NOTE (98.09)	912828BFG6	100	09/30/08	10/31/07	000	4.625	3.976	100.962	2,000,000.00	2,019,240.95
A 41876	T NOTE (98.09)	912828BFG6	100	09/30/08	10/31/07	000	4.625	3.981	100.962	2,000,000.00	2,019,240.95
A 41876	T NOTE (98.09)	912828BFG6	100	09/30/08	10/31/07	000	4.625	3.976	100.962	2,000,000.00	2,019,240.95
A 41876	T NOTE (98.09)	912828BFG6	100	12/15/08	07/23/07	000	3.375	4.860	98.366	5,000,000.00	4,918,301.74
A 41697	T NOTE (98.09)	912828BFG6	100	12/15/08	07/23/07	000	3.375	4.860	98.366	10,000,000.00	9,835,822.23
A 41698	T NOTE (98.09)	912828BFG6	100	12/15/08	07/23/07	000	3.375	4.901	98.311	5,000,000.00	4,915,176.74
A 41700	T NOTE (98.09)	912828BFG6	100	12/15/08	07/23/07	000	3.375	4.901	98.311	5,000,000.00	4,915,176.74
A 41738	T NOTE (98.11)	912828BFG6	100	12/15/08	08/07/07	000	3.375	4.668	98.818	8,000,000.00	7,905,461.07
A 41740	T NOTE (98.11)	912828BFG6	100	12/15/08	08/07/07	000	3.375	4.593	98.915	5,000,000.00	4,945,725.54
A 41652	T NOTE (99.19)	912828BFG0	100	12/31/08	06/08/07	000	4.750	5.038	99.570	20,000,000.00	19,914,062.50
A 41870	T NOTE (99.19)	912828BFG0	100	05/15/09	10/26/07	000	4.875	3.797	101.609	5,000,000.00	5,080,468.75
A 41841	T NOTE (98.09)	912828BFG1	100	05/31/09	10/16/07	000	4.875	4.250	100.965	10,000,000.00	10,096,484.38
A 41862	T NOTE (98.09)	912828BFG1	100	07/31/09	10/23/07	000	4.625	3.864	102.341	5,100,000.00	5,219,384.00
SUBTOTAL (Inv Type) 12 TREASURY NOTES											651,935,820.40
20.34%(C)											
A 41895	F H L B INT BEARING	3113XND71	100	11/28/08	11/27/07	000	4.550	4.550	100.000	5,000,000.00	5,000,000.00
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANK											5,000,000.00
.16%(C)											
A 41682	Fannie Mae	311588R22	100	01/02/08	07/11/07	000	5.090	5.219	97.526	20,000,000.00	19,505,138.89

INVESTMENTS OUTSTANDING AS OF 11/30/07

MAJOR SORT KEY IS ICC#

SETTLEMENT DATE BASIS

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (FICPER)	PURCHASE DATE	SAR/ PURP RATE	CURN YIELD	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41619	FEDERAL NATL MTG ASSN DI	313568RM9	100	01/07/08	04/03/07	000	4.900	5.093	96.203	35,000,000.00	33,670,875.00
A 41674	FANNIE MAE	313568RE8	100	01/11/08	07/05/07	000	5.040	5.178	97.340	25,000,000.00	24,335,000.00
A 41691	FANNIE MAE	313568RE7	100	01/11/08	07/13/07	000	5.030	5.224	97.441	10,000,000.00	9,744,086.11
A 41688	FANNIE MAE	313568SM8	100	01/31/08	07/16/07	000	5.040	5.183	97.242	15,000,000.00	14,586,300.00
A 41579	FEDERAL NATL MTG ASSN DI	313568SNG	100	02/01/08	02/26/07	000	4.910	5.147	95.390	37,000,000.00	35,294,320.56
A 41569	FEDERAL NATL MTG ASSN DI	313568SNG	100	02/01/08	03/12/07	000	4.880	5.106	95.581	20,000,000.00	19,116,177.78
A 41605	FEDERAL NATL MTG ASSN DI	313568SNG	100	02/01/08	03/23/07	000	4.850	5.065	95.569	23,939,062.50	23,939,062.50
A 41599	FNMA DISCOUNT NOTES	313568SR7	100	02/04/08	03/20/07	000	4.880	5.102	95.649	25,000,000.00	23,912,166.67
A 41600	FEDERAL NATL MTG ASSN DI	313568SR8	100	02/11/08	03/20/07	000	4.780	5.105	95.954	25,000,000.00	23,898,611.11
A 41568	FEDERAL NATL MTG ASSN DI	313568SR2	100	02/15/08	03/09/07	000	4.890	5.016	95.489	50,000,000.00	47,784,708.33
A 41601	FEDERAL NATL MTG ASSN DI	313568SR5	100	03/03/08	08/15/07	000	4.860	5.088	95.518	15,000,000.00	14,327,700.00
A 41746	FANNIE MAE	313568TV7	100	03/17/08	08/12/07	000	4.860	4.996	97.287	25,000,000.00	24,331,625.00
A 41634	FNMA DISCOUNT NOTES	313568UK9	100	03/17/08	04/12/07	000	4.890	5.127	95.708	25,000,000.00	23,845,416.67
A 41659	FANNIE MAE	313568UK9	100	03/28/08	04/05/07	000	4.845	5.090	95.182	50,000,000.00	47,590,958.33
A 41622	FEDERAL NATL MTG ASSN DI	313568UV8	100	04/02/08	10/12/07	000	4.540	4.641	97.813	5,000,000.00	4,890,931.89
A 41835	FANNIE MAE	313588VU1	100	04/09/08	10/11/07	000	4.540	4.646	97.717	5,000,000.00	4,885,869.44
A 41836	FANNIE MAE	313588VU1	100	04/09/08	10/12/07	000	4.540	4.645	97.730	5,000,000.00	4,886,500.00
A 41896	FANNIE MAE	313588WF8	100	04/30/08	11/02/07	000	4.260	4.353	97.870	6,000,000.00	5,872,200.00
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES											430,544,546.95
13.43%(C)											
A 41756	F H L B	313384QB8	100	12/04/07	08/29/07	000	4.900	4.966	98.680	10,000,000.00	9,867,972.22
A 41822	F H L B	313384R30	100	01/04/08	10/09/07	000	4.580	4.631	98.893	10,000,000.00	9,889,316.67
A 41833	F H L B	313384RP6	100	01/09/08	10/12/07	000	4.660	4.714	98.848	5,000,000.00	4,942,397.22
A 41741	F H L B	313384R04	100	01/10/08	08/15/07	000	5.080	5.188	97.912	10,000,000.00	9,791,155.56
A 41721	F H L B	313384SF7	100	01/25/08	07/30/07	000	5.013	5.141	97.507	25,000,000.00	24,376,856.25
A 41778	F H L B	313384SF7	100	01/25/08	07/31/07	000	4.999	5.126	97.528	25,000,000.00	24,382,068.06
A 41737	F H L B	313384TX7	100	03/05/08	09/12/07	000	4.619	4.725	97.755	12,000,000.00	11,730,558.33
A 41791	F H L B	313384UW9	100	03/19/08	09/21/07	000	4.390	4.489	97.805	45,000,000.00	44,012,250.00
A 41807	F H L B	313384VU8	100	04/04/08	10/09/07	000	4.480	4.581	97.785	9,778,488.89	9,778,488.89
A 41861	F H L B	313384VL0	100	04/11/08	10/23/07	000	4.335	4.426	97.941	9,860,000.00	9,656,970.28
A 41751	F H L B	313384V09	100	04/15/08	08/17/07	000	4.675	4.827	96.857	25,000,000.00	24,214,340.28
A 41811	F H L B	313384V09	100	04/15/08	10/03/07	000	4.390	4.497	97.622	13,000,000.00	12,690,870.83
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES											195,133,244.59
6.09%(C)											
A 41571	FEDL HOME LLN MTG CORP D	311396QB8	100	12/06/07	02/16/07	000	5.030	5.245	95.906	42,000,000.00	40,680,878.33
A 41615	FEDL HOME LLN MTG CORP D	311396QBE	100	12/07/07	03/30/07	000	4.995	5.176	96.504	40,000,000.00	38,601,400.00
A 41750	FREDIE MAC	311396QBE	100	12/07/07	08/17/07	000	4.930	5.007	98.466	25,000,000.00	24,638,856.56
A 41673	FREDIE MAC	311396QW9	100	12/10/07	06/29/07	000	5.080	5.200	97.686	35,000,000.00	34,390,052.22
A 41672	FREDIE MAC	311396QW9	100	12/17/07	06/28/07	000	5.070	5.196	97.578	32,000,000.00	31,524,864.33
A 41646	FREDIE MAC	311396QX4	100	12/24/07	07/23/07	000	5.080	5.193	97.827	10,000,000.00	9,782,688.89
A 41613	FEDL HOME LLN MTG CORP D	311396SC8	100	01/22/08	03/29/07	000	4.900	5.108	95.930	15,000,000.00	14,389,541.67

INVTMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41565	FEDL HOME LLN MTG CORP D	311396SR5	100	02/04/08	02/03/07	000	4.967	5.227	95.019	50,000,000.00	47,509,601.39
A 41606	FEDL HOME LLN MTG CORP D	311396SR5	100	02/04/08	02/03/07	000	4.840	5.056	95.725	25,000,000.00	23,931,166.67
A 41748	FREDDIE MAC	311396TS2	100	02/11/08	08/15/07	000	4.980	5.107	97.510	7,000,000.00	6,825,700.00
A 41856	FREDDIE MAC	311396TS2	100	02/29/08	10/22/07	000	4.405	4.476	98.409	13,000,000.00	14,761,395.83
A 41857	FREDDIE MAC	311396TS2	100	02/29/08	10/22/07	000	4.405	4.476	98.409	10,000,000.00	9,840,330.56
A 41734	FREDDIE MAC	311396U24	100	03/28/08	07/27/07	000	4.405	5.112	96.638	16,000,000.00	15,462,088.89
A 41620	FEDL HOME LLN MTG CORP D	311396U24	100	03/31/08	04/03/07	000	4.823	5.070	95.137	30,000,000.00	28,541,042.50
A 41524	FEDL HOME LLN MTG CORP D	311396U24	100	03/31/08	04/03/07	000	4.915	5.167	95.126	32,000,000.00	30,440,306.67
A 41527	FREDDIE MAC	311396K24	100	06/02/08	06/29/07	000	4.580	4.748	96.463	10,000,000.00	9,646,322.22
A 41753	FREDDIE MAC	311396K27	100	07/21/08	08/23/07	000	4.606	4.811	95.739	15,000,000.00	13,934,862.50
A 41755	FREDDIE MAC	311396C57	100	08/18/08	08/27/07	000	4.690	4.919	95.343	16,000,000.00	15,255,853.33
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES							4.896	5.081	96.376	435,000,000.00	419,234,910.56

A 41888	UNION BANK C P	90485JZ76	100	12/07/07	11/07/07	000	4.500	4.517	99.625	20,000,000.00	19,925,000.00
A 41889	UNION BANK C P	90485JZ76	100	12/07/07	11/07/07	000	4.500	4.517	99.625	50,000,000.00	49,812,500.00
A 41726	UNION BANK C P	90485JZ76	100	12/24/07	07/31/07	000	5.150	5.260	97.911	20,000,000.00	19,582,277.78
A 41719	UNION BANK C P	90485JZ78	100	12/27/07	07/30/07	000	5.170	5.284	97.846	45,000,000.00	44,030,625.00
A 41681	UNION BANK C P	90485JAZ29	100	01/02/08	07/09/07	000	5.160	5.294	97.463	20,000,000.00	19,492,600.00
A 41686	UNION BANK C P	90485JAZ29	100	01/02/08	07/17/07	000	5.200	5.330	97.559	50,000,000.00	48,779,444.44
A 41678	BANK OF AMERICA C P	0660P0A45	100	01/04/08	07/06/07	000	5.190	5.330	97.376	27,000,000.00	26,291,565.00
A 41898	J P MORGAN C P	4662J0A77	100	01/07/08	11/26/07	000	4.850	4.878	99.434	14,915,125.00	14,915,125.00
A 41725	UNION BANK C P	90485JUA91	100	01/09/08	07/31/07	000	5.130	5.251	97.692	20,000,000.00	19,538,300.00
A 41901	UNION BANK C P	91160AAJ1	100	01/18/08	11/20/07	000	4.740	4.777	99.223	20,000,000.00	19,844,633.33
A 41899	ING FUNDING C P	4497W0A93	100	01/25/08	11/21/07	000	4.890	4.934	99.117	40,000,000.00	39,646,833.33
A 41781	UNION BANK C P	90485JUB51	100	02/05/08	09/14/07	000	4.870	4.913	99.121	5,000,000.00	4,956,034.72
A 41902	AIG C P	02635REB5	100	02/05/08	09/19/07	000	4.830	5.206	97.960	25,000,000.00	24,490,000.00
A 41777	BANK OF AMERICA C P	0660P0B85	100	02/06/08	11/29/07	000	4.905	4.997	99.391	50,000,000.00	49,067,541.67
A 41859	BANK OF AMERICA C P	0660P0B92	100	02/06/08	08/08/07	000	5.095	5.231	97.956	30,000,000.00	29,715,375.00
A 41811	UNION BANK C P	0660P0B22	100	02/15/08	10/22/07	000	5.250	5.373	97.710	25,000,000.00	24,697,944.44
A 41769	BANK OF AMERICA C P	0660P0C34	100	02/29/08	10/01/07	000	4.680	4.774	98.370	24,185,125.00	24,185,125.00
A 41779	UNION BANK C P	0660P0C43	100	03/04/08	09/07/07	000	5.260	5.401	97.385	24,509,250.00	24,509,250.00
A 41785	UNION BANK C P	90485JUC34	100	03/04/08	09/13/07	000	5.100	5.228	97.548	24,346,152.78	24,346,152.78
A 41866	BANK OF AMERICA C P	0660P0C43	100	03/04/08	09/18/07	000	4.750	4.858	97.783	30,000,000.00	29,264,750.00
A 41903	ING C P	0660P0C55	100	03/05/08	10/25/07	000	4.700	4.782	98.290	24,572,430.56	24,445,833.33
A 41802	BANK OF AMERICA C P	0660P0C55	100	03/05/08	11/30/07	000	4.990	5.057	98.669	40,000,000.00	39,467,733.33
A 41883	UNION BANK C P	90485JUD18	100	03/18/08	09/25/07	000	4.400	4.946	97.652	31,248,666.67	31,248,666.67
A 41864	J P CHASE C P	4662J0D18	100	04/01/08	11/01/07	000	4.400	4.483	98.142	10,000,000.00	9,814,222.22
A 41874	J P CHASE C P	4662J0D44	100	04/18/08	10/24/07	000	4.580	4.686	97.748	25,000,000.00	24,377,041.67
A 41897	J P MORGAN CHASE C P	4662J0E16	100	04/23/08	10/26/07	000	4.460	4.562	97.770	10,000,000.00	9,777,000.00
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC							4.580	4.688	97.697	10,000,000.00	9,769,727.78

CITY/COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

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MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR /SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCE INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41722 T BILL	07/30/07 01/17/08	912795C33	19	100	4.7250	25,000,000.00	24,906,250.00	406,875.00	60,468.75
A 41850 T BILL	10/17/07 01/17/08	912795C33	40	000	4.8335	24,438,906.25	99.6250000000	SUNGARD	429.50
A 41882 T BILL	10/17/07 01/17/08	912795C33	40	000	4.1026	274,125.97	275,961.25	1,405.78	7,323.27
A 41770 T BILL	10/17/07 01/17/08	912795D24	19	100	4.0600	4,723,996.25	99.6250000000	SUNGARD	16,804.17
A 41771 T BILL	09/06/07 03/06/08	912795D24	40	000	4.2807	4,894,086.11	99.2187500000	SUNGARD	168,041.67
A 41772 T BILL	09/06/07 03/06/08	912795D24	19	100	4.1900	50,000,000.00	49,609,375.00	500,472.22	29,075.00
A 41776 T BILL	09/10/07 03/06/08	912795D24	40	000	4.2807	48,940,861.11	99.2187500000	SUNGARD	13,758.34
A 41780 T BILL	09/13/07 03/13/08	912795D32	19	100	4.1015	9,801,233.33	99.2187500000	SUNGARD	15,340.28
A 41794 T BILL	09/24/07 03/20/08	912795D40	40	000	4.1034	4,898,383.33	99.1250000000	SUNGARD	46,708.33
A 41796 T BILL	09/25/07 03/20/08	912795D40	19	100	3.9700	5,000,000.00	4,954,687.50	37,494.44	31,138.89
A 41797 T BILL	09/25/07 03/20/08	912795D40	40	000	4.0495	4,901,852.78	99.0375000000	SUNGARD	24,788.89
A 41798 T BILL	09/25/07 03/20/08	912795D40	19	100	4.0646	14,706,106.25	99.0375000000	74,165.28	15,722.22
A 41799 T BILL	09/25/07 03/20/08	912795D40	89	000	4.0646	9,804,070.83	99.0375000000	59,257.78	19,909.72
A 41799 T BILL	09/25/07 03/20/08	912795D40	19	100	3.9800	8,000,000.00	7,927,500.00	29,041.67	20,091.67
A 41799 T BILL	09/25/07 03/20/08	912795D40	87	000	4.0594	7,843,453.33	99.0375000000	42,728.89	34,184.44
A 41825 T BILL	10/11/07 04/10/08	912795D73	19	100	4.0750	5,000,000.00	4,954,687.50	37,175.70	3,265.20
A 41827 T BILL	10/11/07 04/10/08	912795D73	45	000	4.1868	4,896,361.11	98.9062500000	6,265.49	4,966.47
A 41840 T BILL	10/16/07 04/10/08	912795D73	19	100	4.1100	5,000,000.00	4,945,312.50	SUNGARD	680,058.48
A 41848 T BILL	10/18/07 04/17/08	912795D81	40	000	4.1972	4,896,108.33	98.9062500000	SUNGARD	-156.25
A 41849 T BILL	10/18/07 04/17/08	912795D81	19	5001	4.2677	7,835,586.67	98.9062500000	SUNGARD	-3,125.00
			40	000	4.0390	730,000.00	721,559.38	SUNGARD	
			40	000	4.2735	714,561.89	98.8437500000	SUNGARD	
			19	100	4.0390	1,270,000.00	1,255,315.63	SUNGARD	
			40	000	4.1205	1,244,083.67	98.8437500000	SUNGARD	
SUBTOTAL (Inv Type) 11 TREASURY BILLS			6.51%(M)						
					4.1906	213,000,000.00	211,335,625.01	2,049,138.63	
					4.2790	208,606,427.90	99.218403000000		
A 41782 T NOTE	09/14/07 12/31/07	912828B7	19	100	4.3750	1,000,000.00	1,000,625.00	18,308.43	
A 41792 T NOTE	09/14/07 12/31/07	912828B7	19	100	4.0689	1,009,816.58	100.0625000000	SUNGARD	
			40	000	4.3750	5,000,000.00	5,003,125.00	91,542.12	
			40	000	3.8613	5,057,370.92	100.0625000000	SUNGARD	
A 41800 T NOTE	09/24/07 12/31/07	912828B7	19	100	4.3750	5,000,000.00	5,003,125.00	91,542.12	

CITY / COUNTY OF SAN FRANCISCO
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INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 11/30/07

MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND	CPN RATE YTM TR	PAR/SHARES	MARKET VALUE	CURR ACCR INT	INT UNREALIZED GAIN
							PRICE SOURCE		
A 41089	T NOTE (99.30) 01/31/06 01/31/08	912828EU	19	100	4.3750	25,000,000.00	25,046,875.00	365,574.05	66,291.50
A 41784	T NOTE (99.30) 03/17/07 01/31/08	912828EU	40	000	4.1650	24,980,583.50	100,1875000000	SUNGARD	
A 41664	T NOTE (98.22) 06/14/07 02/15/08	912828AT	40	000	4.1368	1,006,487.77	1,004,875.00	14,622.96	1,093.77
A 41703	T NOTE (98.28) 07/24/07 02/15/08	912828AT	19	100	3.0000	5,000,000.00	4,996,875.00	44,021.74	64,648.44
A 41729	T NOTE (99.00) 08/03/07 02/15/08	912828AT	19	100	3.0000	5,000,000.00	4,996,875.00	44,021.74	53,515.62
A 41730	T NOTE (99.00) 08/03/07 02/15/08	912828AT	40	000	4.9287	5,939,765.63	5,996,250.00	52,826.09	56,484.37
A 41134	T NOTE (99.27) 02/28/06 02/29/08	912828EY	45	100	3.0000	4,000,000.00	3,997,500.00	35,217.39	37,500.00
A 41135	T NOTE (99.27) 02/28/06 02/29/08	912828EY	19	100	4.6250	15,000,000.00	15,046,875.00	175,343.41	72,656.25
A 41137	T NOTE (99.27) 02/28/06 02/29/08	912828EY	43	000	4.7161	14,974,218.75	15,046,875.00	175,343.41	72,656.25
A 41138	T NOTE (99.27) 02/28/06 02/29/08	912828EY	87	100	4.6250	15,000,000.00	15,046,875.00	175,343.41	72,656.25
A 41214	T NOTE (99.21) 03/31/06 03/31/08	912828EY	89	000	4.7161	14,974,218.75	15,046,875.00	175,343.41	72,656.25
A 41215	T NOTE (99.21) 03/31/06 03/31/08	912828EY	19	100	4.6250	50,000,000.00	50,234,375.00	391,734.97	406,250.00
A 41216	T NOTE (99.21) 03/31/06 03/31/08	912828EY	43	000	4.8073	49,828,125.00	100,4687500000	SUNGARD	
A 41217	T NOTE (99.21) 03/31/06 03/31/08	912828EY	40	000	4.8073	49,828,125.00	50,234,375.00	391,734.97	406,250.00
A 41708	T NOTE (99.23) 07/24/07 03/31/08	912828EY	40	000	4.6250	10,000,000.00	10,046,875.00	78,346.99	74,609.37
A 41709	T NOTE (99.23) 07/24/07 03/31/08	912828EY	19	100	4.6250	10,000,000.00	10,046,875.00	78,346.99	74,609.37
A 41805	T NOTE (99.23) 10/05/07 03/31/08	912828EY	45	000	5.0255	9,972,656.25	10,4687500000	SUNGARD	
A 41808	T NOTE (99.23) 10/09/07 03/31/08	912828EY	40	000	4.2125	8,020,679.64	8,037,500.00	62,677.59	21,875.00
A 41819	T NOTE (99.23) 10/10/07 03/31/08	912828EY	40	000	4.2848	8,021,598.36	100,4687500000	SUNGARD	
A 41872	T NOTE (99.23) 10/26/07 03/31/08	912828EY	40	000	4.3160	8,021,359.29	8,037,500.00	62,677.60	21,875.00
A 41701	T NOTE (99.23) 07/24/07 04/30/08	912828FC	40	000	4.0374	6,637,668.81	100,4687500000	SUNGARD	
A 41702	T NOTE (99.23) 07/24/07 04/30/08	912828FC	19	100	4.8750	5,000,000.00	5,031,250.00	20,758.93	37,109.17
A 41871	T NOTE (99.23) 10/26/07 04/30/08	912828FC	45	000	5.0222	4,994,140.63	100,4687500000	SUNGARD	
			19	100	4.8750	5,300,000.00	5,333,125.00	22,004.46	11,179.69
			40	000	4.0509	5,321,945.31	100,4687500000	SUNGARD	

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BROK	BANK	FUND	CPN RATE	PAR/SHARES	BOOK	MARKET VALUE	CURR ACCR INT	UNREALIZED GAIN
									PRICE	SOURCE	UNREALIZED LOSS
A 41707 T	NOTE (99.00)	912828DT4	19	100	3.7500	10,000,000.00	10,018,750.00		16,483.52		118,359.37
A 41723 T	07/24/07 05/15/08		40	000	5.0136	9,900,390.63	100.1875000000		SUNGARD		52,539.00
A 41728 T	NOTE (99.05)	912828DT4	19	100	3.7500	5,000,000.00	5,009,375.00		8,241.76		70,117.19
A 41728 T	07/31/07 05/15/08		40	000	4.8689	4,956,835.94	100.1875000000		SUNGARD		85,078.12
A 41731 T	NOTE (98.10)	912828AZ3	19	100	2.6250	5,000,000.00	4,984,375.00		5,769.23		71,093.75
A 41731 T	07/31/07 05/15/08		40	000	4.8567	4,914,257.81	99.6875000000		SUNGARD		56,875.00
A 41732 T	NOTE (98.09)	912828AZ3	19	100	2.6250	6,000,000.00	5,981,250.00		6,923.08		29,882.81
A 41732 T	08/03/07 05/15/08		40	000	4.9007	5,896,171.88	99.6875000000		SUNGARD		67,968.75
A 41732 T	NOTE (98.09)	912828AZ3	19	100	2.6250	5,000,000.00	4,984,375.00		5,769.23		5,078.12
A 41733 T	NOTE (98.09)	912828AZ3	19	100	4.9059	4,913,281.25	99.6875000000		SUNGARD		53,515.62
A 41786 T	08/03/07 05/15/08		45	000	3.7500	3,930,625.00	3,987,500.00		4,615.38		15,234.37
A 41818 T	09/19/07 05/15/08	912828DT4	19	100	4.3854	4,979,432.19	100.1875000000		SUNGARD		13,085.94
A 41818 T	NOTE	912828AZ3	19	100	2.6250	10,000,000.00	9,968,750.00		8,241.76		22,148.44
A 41858 T	10/09/07 05/15/08		40	000	4.3125	9,900,781.25	99.6875000000		SUNGARD		16,015.62
A 41858 T	NOTE	912827AF6	19	100	5.6250	2,500,000.00	2,525,781.25		6,181.32		12,812.50
A 41837 T	10/22/07 05/15/08		40	000	4.1218	2,520,703.13	101.0312500000		1,331.97		31,250.00
A 41837 T	NOTE	912828FG0	19	100	4.8750	10,000,000.00	10,075,000.00		665.98		27,929.69
A 41873 T	10/15/07 05/31/08		40	000	4.5145	10,021,484.38	100.7500000000		SUNGARD		15,625.00
A 41887 T	10/26/07 05/31/08	912828FG0	19	100	4.8750	5,000,000.00	5,037,500.00		83,559.78		9,218.75
A 41887 T	NOTE	912828FG0	40	000	4.1040	5,022,265.63	100.7500000000		SUNGARD		9,140.62
A 41803 T	11/02/07 05/31/08		43	000	4.8750	5,000,000.00	5,037,500.00		665.98		
A 41814 T	10/02/07 06/30/08	912828FJ4	19	100	5.1250	5,024,414.06	100.7500000000		SUNGARD		
A 41814 T	NOTE	912828FJ4	87	000	4.1739	7,000,000.00	7,070,000.00		150,129.08		
A 41816 T	10/02/07 06/30/08	912828FJ4	19	100	5.1250	5,000,000.00	5,050,000.00		107,235.05		
A 41816 T	NOTE	912828FJ4	43	000	4.1792	5,099,439.54	101.0000000000		SUNGARD		
A 41817 T	10/02/07 06/30/08		40	000	5.1250	4,000,000.00	4,040,000.00		85,788.04		
A 41845 T	10/02/07 06/30/08	912828FJ4	19	100	5.1250	4,079,551.63	101.0000000000		SUNGARD		
A 41845 T	NOTE	912828FM7	40	000	4.1695	10,000,000.00	10,100,000.00		214,470.11		
A 41884 T	10/17/07 07/31/08	912828FM7	19	100	5.0000	5,000,000.00	5,053,125.00		SUNGARD		
A 41830 T	11/02/07 07/31/08	912828FM7	19	100	4.3341	5,078,184.44	101.0625000000		83,559.79		
A 41830 T	NOTE	912828BG4	43	000	3.9594	5,101,358.70	101.0625000000		SUNGARD		
A 41853 T	10/12/07 08/15/08	912828BG4	19	100	3.2500	10,000,000.00	9,996,875.00		95,380.44		
A 41853 T	NOTE	912828EC0	40	000	4.4152	9,955,519.71	99.9687500000		SUNGARD		
A 41867 T	10/18/07 08/15/08	912828EC0	19	100	4.1250	50,000,000.00	50,265,625.00		605,298.91		
A 41867 T	NOTE	912828FR6	41	000	4.1773	50,335,258.15	100.5312500000		SUNGARD		
A 41876 T	10/25/07 06/31/08	912828FR6	19	100	4.8750	10,000,000.00	10,106,250.00		123,214.28		
A 41877 T	10/31/07 09/30/08	912828FT2	40	000	4.0744	10,139,285.71	101.0625000000		SUNGARD		
A 41877 T	NOTE	912828FT2	19	100	4.6250	2,000,000.00	2,020,625.00		15,669.40		
A 41877 T	10/31/07 09/30/08		87	000	3.9807	2,019,240.95	101.0312500000		SUNGARD		
A 41877 T	NOTE	912828FT2	19	100	4.6250	2,000,000.00	2,020,625.00		15,669.40		
A 41877 T	10/31/07 09/30/08		43	000	3.9764	2,019,319.08	101.0312500000		SUNGARD		

CITY / COUNTY OF SAN FRANCISCO
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INVESTMENTS OUTSTANDING AS OF 11/30/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR /SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 41879	T NOTE 10/31/07 09/30/08	912828FT2	19	100	4.6250	2,000,000.00	2,020,625.00	15,669.40	9,140.62
A 41697	T NOTE (98) 07/23/07 12/15/08	912828BT6	89	100	3.9764	2,019,319.08	101.0312500000	SUNGARD	113,281.21
A 41698	T NOTE (98) 07/23/07 12/15/08	912828BT6	45	100	3.3750	5,000,000.00	5,014,062.50	77,920.08	227,343.75
A 41699	T NOTE (98) 07/23/07 12/15/08	912828BT6	19	100	3.3750	10,000,000.00	10,028,125.00	155,840.16	116,406.25
A 41700	T NOTE (98) 07/23/07 12/15/08	912828BT6	40	100	4.8657	9,835,822.23	100.2812500000	SUNGARD	116,406.25
A 41701	T NOTE (98) 07/23/07 12/15/08	912828BT6	19	100	3.3750	5,000,000.00	5,014,062.50	77,920.08	116,015.62
A 41738	T NOTE (98.11) 08/08/07 12/15/08	912828BT6	19	100	4.3013	8,000,000.00	8,022,500.00	124,672.14	156,875.00
A 41740	T NOTE 08/07/07 12/15/08	912828BT6	45	100	4.6679	7,905,461.07	100.2812500000	SUNGARD	92,773.44
A 41662	T NOTE (99.19) 06/08/07 12/31/08	912828GB0	19	100	4.7500	20,000,000.00	20,331,250.00	397,554.35	417,187.50
A 41870	T NOTE 10/26/07 05/15/09	912828FE5	19	100	4.8750	19,914,062.50	101.6562500000	SUNGARD	46,093.75
A 41841	T NOTE 10/16/07 05/31/09	912828GT1	19	100	4.8750	10,000,000.00	10,262,500.00	1,331.97	166,015.62
A 41862	T NOTE 10/23/07 07/31/09	912828GY0	19	100	4.6250	5,100,000.00	5,224,312.50	78,838.65	58,769.53
SUBTOTAL	(Inv Type) 12 TREASURY NOTES	20.20% (M)	4	000	3.8643	5,219,384.00	102.4375000000	SUNGARD	-6,406.25
A 41895	P H L B INT BEARING 11/27/07 11/28/08	3133XND71	19	100	4.5500	5,000,000.00	5,000,000.00	2,527.78	0.00
SUBTOTAL	(Inv Type) 22 FEDERAL HOME LOAN BANK	.15% (M)	41	000	4.5500	5,000,000.00	100.0000000000	SUNGARD	.00
A 41682	Fannie Mae 07/11/07 01/02/08	313568RG2	19	100	5.0900	20,000,000.00	19,930,000.00	404,372.22	20,488.89
A 41619	FEDERAL NATL MTG ASSN DISC N 04/03/07 01/07/08	313568RM9	19	100	4.9000	35,000,000.00	34,856,500.00	1,162,841.11	82,768.89
A 41674	FANNIE MAE 07/05/07 01/11/08	313568RR8	19	100	5.0934	33,670,875.00	99.5900000000	UPRICET	28,500.80
A 41691	FANNIE MAE 07/19/07 01/16/08	313568RW7	45	000	5.1777	24,335,000.00	24,888,000.00	551,500.00	13,038.89
A 41688	FANNIE MAE 07/18/07 01/11/08	313568SM8	19	100	5.0400	15,000,000.00	14,895,000.00	190,875.00	28,500.80
A 41579	FEDERAL NATL MTG ASSN DISC N 02/28/07 02/01/08	313568SN6	19	100	4.9100	17,000,000.00	99.3000000000	UPRICET	13,038.89
			87	000	5.4934	15,294,320.88	99.3000000000	UPRICET	8,587.11

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INVESTMENTS OUTSTANDING AS OF 11/30/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND CPN RATE SAFE YTM TR	PAR /SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE UNREALIZED LOSS
A 41605	FEDERAL NATL MTG ASSN DISC N 03/23/07 02/01/08	313588SN6	19	100 4.8500	25,000,000.00	24,825,000.00	852,118.06
			40	000 5.0649	23,939,062.50	99,300,000,000.00	33,819.44
A 41599	FNMA DISCOUNT NOTES 03/20/07 02/04/08	313588SR7	19	100 4.8800	25,000,000.00	24,815,000.00	867,555.55
			40	000 5.1020	23,912,166.67	99,260,000,000.00	35,277.77
A 41600	FEDERAL NATL MTG ASSN DISC N 03/20/07 02/08/08	313588SV8	19	100 4.8800	25,000,000.00	24,805,000.00	867,555.56
			40	000 5.1149	23,898,611.11	99,220,000,000.00	38,833.33
A 41588	FEDERAL NATL MTG ASSN DISC N 03/09/07 02/11/08	313588SY2	19	100 4.7900	50,000,000.00	49,590,000.00	1,776,291.67
			40	000 5.0163	47,744,708.33	99,180,000,000.00	69,000.00
A 41601	FEDERAL NATL MTG ASSN DISC N 03/20/07 02/15/08	313588TC9	19	100 4.8600	15,000,000.00	14,869,500.00	518,400.00
			40	000 5.0880	14,327,700.00	99,130,000,000.00	23,400.00
A 41746	FANNIE MAE 08/15/07 03/03/08	313588TV7	19	100 4.8600	25,000,000.00	24,735,000.00	364,500.00
			40	000 4.9956	24,321,625.00	98,940,000,000.00	48,875.00
A 41635	FNMA DISCOUNT NOTES 04/12/07 03/17/08	313588UK9	19	100 4.8900	25,000,000.00	24,695,000.00	791,229.16
			40	000 5.1268	23,845,416.67	98,780,000,000.00	58,354.17
A 41694	FANNIE MAE 07/23/07 03/17/08	313588UK9	19	100 5.0000	25,000,000.00	24,695,000.00	453,041.66
			40	000 5.1149	24,176,916.67	98,780,000,000.00	65,041.67
A 41622	FEDERAL NATL MTG ASSN DISC N 04/05/07 03/28/08	313588UW3	19	100 4.8450	50,000,000.00	49,325,000.00	1,615,000.00
			87	000 5.0403	47,590,958.33	98,650,000,000.00	119,041.67
A 41835	FANNIE MAE 10/12/07 04/02/08	313588VB8	19	100 4.5000	5,000,000.00	4,930,000.00	7,558.33
			87	000 4.6413	4,890,913.89	98,600,000,000.00	31,527.78
A 41826	FANNIE MAE 10/11/07 04/09/08	313588VJ1	19	100 4.5400	5,000,000.00	4,926,000.00	32,158.33
			87	000 4.6461	4,885,869.44	98,520,000,000.00	7,972.23
A 41836	FANNIE MAE 10/12/07 04/09/08	313588VJ1	19	100 4.5400	5,000,000.00	4,926,000.00	31,527.78
			87	000 4.6455	4,886,500.00	98,520,000,000.00	7,972.22
A 41896	FANNIE MAE 11/02/07 04/30/08	313588WF8	19	100 4.2600	6,000,000.00	5,896,800.00	20,590.00
			43	000 4.3527	5,872,200.00	98,280,000,000.00	4,010.00
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES 13.68%(M)							719,012.51
							12,885,240.54
A 41756	F H L B 08/29/07 12/04/07	313384QB8	19	100 4.9000	10,000,000.00	9,996,541.67	127,944.45
			45	000 4.9656	9,867,972.22	99,9654166667	625.00
A 41822	F H L B 10/09/07 01/04/08	313384RJ0	19	100 4.5800	10,000,000.00	9,960,805.56	67,427.78
			40	000 4.6313	9,889,316.67	99,6080555556	4,061.11
A 41833	F H L B 10/12/07 01/09/08	313384RP6	19	100 4.6600	5,000,000.00	4,977,520.83	2,762.50
			43	000 4.7143	4,942,397.22	99,5504166667	32,361.11
A 41747	F H L B 08/15/07 01/10/08	313384RQ4	19	100 5.0800	10,000,000.00	9,953,888.89	152,400.00
			87	000 5.1884	9,791,155.56	99,5388888889	10,333.33
A 41721	F H L B 07/30/07 01/25/08	313384SF7	19	100 5.0130	25,000,000.00	24,844,493.06	431,675.00
			45	000 5.1411	24,376,856.25	99,3659722222	32,961.81
A 41727	F H L B 07/31/07 01/25/08	313384SF7	19	100 4.9990	25,000,000.00	24,841,493.06	426,997.91
			45	000 5.1257	24,382,068.00	99,3659722222	32,427.09
A 41778	F H L B 09/12/07 03/05/08	313384TX7	19	100 4.6190	12,000,000.00	11,866,366.67	123,173.33
			45	000 4.7251	11,730,558.33	98,8863888889	12,635.61
A 41791	F H L B 09/12/07 03/05/08	313384UM9	19	100 4.3900	45,000,000.00	44,425,025.00	23,162.50

CITY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-54-487
INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 11/30/07
MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND	CPN RATE YTM TR	PAR /SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT	UNREALIZED GAIN	PRICE SOURCE	UNREALIZED LOSS
A 41807	F H L B 10/09/07 04/04/08	313384VD8	19	100	4.4800	10,000,000.00	9,855,555.56	65,955.56	11,111.11	SUNGARD	
A 41861	F H L B 10/23/07 04/11/08	313384VLO	40	000	4.5815	9,778,488.89	98,555,555.55	46,305.02	6,326.88	SUNGARD	
A 41751	F H L B 08/37/07 04/15/08	313384VQ9	19	100	4.4261	9,656,970.28	98,476,666.67	344,131.94	48,638.89	SUNGARD	
A 41813	F H L B 10/03/07 04/15/08	313384VQ9	19	100	4.3900	13,000,000.00	12,795,697.78	93,531.39	11,295.56	SUNGARD	
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC 6.09%(M)											
					4.6714	199,860,000.00	197,831,101.32	2,301,515.99	196,340.74		
					4.7799	195,333,244.59	98,364,400,000.00				

A 41571	FEDL HOME LTN MTG CORP DISC 02/16/07 12/06/07	313396QD8	19	100	5.0300	42,000,000.00	41,975,791.67	1,690,080.00	5,133.34	SUNGARD	
A 41615	FEDL HOME LTN MTG CORP DISC 03/30/07 12/07/07	313396QE6	19	100	4.9950	38,601,400.00	39,972,333.33	1,365,300.00	5,633.33	SUNGARD	
A 41750	FREDDIE MAC 08/17/07 12/07/07	313396QE6	19	100	4.9300	25,000,000.00	24,982,708.33	362,902.77	3,250.00	SUNGARD	
A 41673	FREDDIE MAC 06/29/07 12/10/07	313396QH9	19	100	5.0800	35,000,000.00	34,963,687.50	765,527.78	8,137.50	SUNGARD	
A 41672	FREDDIE MAC 07/23/07 12/17/07	313396QO9	19	100	5.0700	32,000,000.00	31,940,977.78	703,040.00	13,084.45	SUNGARD	
A 41695	FREDDIE MAC 06/28/07 12/17/07	313396QX4	40	000	5.1959	31,224,853.33	99,815,555,555.56	184,855.55	5,941.67	SUNGARD	
A 41613	FEDL HOME LTN MTG CORP DISC 03/29/07 01/22/08	313396SC8	19	100	4.9000	15,000,000.00	14,910,083.33	504,291.66	16,250.00	SUNGARD	
A 41565	FEDL HOME LTN MTG CORP DISC 02/08/07 02/04/08	313396SR5	19	100	4.9670	50,000,000.00	49,618,125.00	2,041,988.89	66,534.72	SUNGARD	
A 41606	FEDL HOME LTN MTG CORP DISC 03/23/07 02/04/08	313396SR5	19	100	4.8400	25,000,000.00	24,809,062.50	850,361.11	27,534.72	SUNGARD	
A 41748	FREDDIE MAC 08/15/07 02/11/08	313396SY0	19	100	4.9800	7,901,156.67	99,236,250,000.00	104,580.00	10,500.00	SUNGARD	
A 41856	FREDDIE MAC 10/22/07 02/29/08	313396TS2	19	100	4.4050	15,000,000.00	14,841,750.00	73,416.67	6,937.50	SUNGARD	
A 41857	FREDDIE MAC 10/22/07 02/29/08	313396TS2	19	100	4.4050	10,000,000.00	9,894,500.00	48,944.44	4,625.00	SUNGARD	
A 41714	FREDDIE MAC 07/27/07 03/28/08	313396UW1	19	100	4.9400	16,000,000.00	15,778,684.44	278,835.55	37,760.00	SUNGARD	
A 41620	FEDL HOME LTN MTG CORP DISC 04/03/07 03/31/08	313396UZ4	19	100	4.9150	42,000,000.00	41,582,188.89	1,001,017.78	41,204.44	SUNGARD	
A 41757	FREDDIE MAC 08/29/07 06/02/08	313396XQ1	19	100	4.5800	30,440,306.67	98,601,777,777.78	119,588.89	25,044.45	SUNGARD	
A 41753	FREDDIE MAC	313396ZR7	19	100	4.6060	25,000,000.00	24,338,215.28	83,491.67	83,491.67	SUNGARD	

CITY / COUNTRY OF SAN FRANCISCO
M R. NEWLIN RANKIN 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 11/30/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR /SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT	UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
A 41755	FREDDIE MAC 08/27/07 08/18/08	313396C50	19	100	4.6900	16,000,000.00	15,546,440.00	200,106.67	90,480.00
		43	100	4.9188	15,255,853.33	97.1652500000	SUNGARD		
SUBTOTAL (Inv Type) 44 PMC DISCOUNT NOTES 13.29% (M)									
					4.8965	435,000,000.00	431,410,683.05	11,617,377.20	558,395.29
					5.0806	419,234,910.56	99.1748700000		
A 41888	UNION BANK C P	904851Z76	19	100	4.5000	20,000,000.00	19,984,033.33	60,000.00	
	11/07/07 12/07/07		46	000	4.5169	19,925,000.00	99.9201666667	SUNGARD	-966.67
A 41889	UNION BANK C P	904851Z76	19	100	4.5000	50,000,000.00	49,960,083.33	150,000.00	
	11/07/07 12/07/07		46	000	4.5169	49,812,500.00	99.9201666667	SUNGARD	-2,416.67
A 41726	UNION BANK C P	904851Z04	19	100	5.1500	20,000,000.00	19,938,794.44	351,916.66	4,600.00
	07/31/07 12/24/07		46	000	5.2599	19,582,277.78	99.6939722222	SUNGARD	
A 41719	UNION BANK C P	904851Z78	19	100	5.1700	45,000,000.00	44,844,325.00	803,350.00	12,350.00
	07/30/07 12/27/07		46	000	5.2838	44,030,625.00	99.6540555556	SUNGARD	
A 41681	UNION BANK C P	90485JA29	19	100	5.1600	20,000,000.00	19,914,844.44	415,666.67	6,577.77
	07/09/07 01/02/08		46	000	5.2943	19,492,600.00	99.5742222222	SUNGARD	
A 41686	UNION BANK C P	90485JA29	19	100	5.2000	50,000,000.00	49,787,111.11	989,444.45	18,222.22
	07/17/07 01/02/08		46	000	5.3301	48,779,444.44	99.5742222222	SUNGARD	
A 41678	BANK OF AMERICA C P	0660P0A45	19	100	5.1900	27,000,000.00	26,877,855.00	576,090.00	10,200.00
	07/06/07 01/04/08		40	000	5.3298	26,291,565.00	99.5476111111	SUNGARD	
A 41898	J P MORGAN C P	4662J0A77	19	100	4.8500	15,000,000.00	14,926,154.17	10,104.17	925.00
	11/26/07 01/07/08		76	000	4.8776	14,915,125.00	99.5076944444	SUNGARD	
A 41725	UNION BANK C P	90485JA94	19	100	5.1300	20,000,000.00	19,896,216.67	350,550.00	7,366.67
	07/31/07 01/09/08		46	000	5.2512	19,538,300.00	99.4810833333	SUNGARD	
A 41901	UNION BANK C P	91160AAJ1	19	100	4.7400	20,000,000.00	19,872,266.67	28,966.67	
	11/20/07 01/18/08		46	000	4.7771	19,844,633.33	99.3613333333	SUNGARD	-1,333.33
A 41899	ING FUNDING C P	4497W0A99	19	100	4.8900	40,000,000.00	39,707,277.78	54,333.33	6,111.12
	11/21/07 01/25/08		49	000	4.9336	39,646,833.33	99.2681944444	SUNGARD	
A 41900	ING FUNDING C P	4497W0A99	19	100	4.8700	5,000,000.00	4,963,409.72	6,763.89	611.11
	11/21/07 01/25/08		49	000	4.9132	4,956,034.72	99.2681944444	SUNGARD	
A 41781	UNION BANK C P	90485JB51	19	100	5.1000	25,000,000.00	24,765,333.33	276,250.00	
	09/14/07 02/05/08		46	000	5.2062	24,490,000.00	99.0613333333	SUNGARD	-916.67
A 41787	BANK OF AMERICA C P	0660P0B51	19	100	4.8300	50,000,000.00	49,503,666.67	489,708.33	-26,583.33
	09/19/07 02/05/08		40	000	4.9218	49,067,541.67	99.0613333333	SUNGARD	
A 41902	AIG C P	02635RB65	19	100	4.9500	30,000,000.00	29,714,133.33	8,250.00	
	11/29/07 02/06/08		51	000	4.9974	29,715,375.00	99.0471111111	SUNGARD	-9,491.67
A 41743	BANK OF AMERICA C P	0660P0B85	19	100	5.0950	50,000,000.00	49,509,333.33	813,784.73	-2,395.84
	08/08/07 02/08/08		40	000	5.2312	48,697,944.44	99.0186666667	SUNGARD	6,861.11
A 41777	BANK OF AMERICA C P	0660P0B99	19	100	5.2500	25,000,000.00	24,729,777.78	295,312.50	
	09/11/07 02/15/08		40	000	5.3730	24,427,604.17	98.9191111111	SUNGARD	
A 41859	BANK OF AMERICA C P	0660P0B2	19	100	4.7700	50,000,000.00	49,409,777.78	265,000.00	-40,347.22
	10/22/07 02/22/08		40	000	4.8490	49,185,125.00	98.8195555556	SUNGARD	
A 41811	UNION BANK C P	90485JBV4	19	100	4.6800	25,000,000.00	24,680,000.00	198,250.00	
	10/01/07 02/29/08		46	000	4.7737	24,509,250.00	98.7200000000	SUNGARD	-27,500.00
A 41769	BANK OF AMERICA C P	0660P0C43	19	100	5.2600	25,000,000.00	24,665,777.78	9,138.89	

CITY / COUNTY OF SAN FRANCISCO
M R. NEWLIN RANKIN 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 11/30/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSTP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR /SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 41779	UNION BANK C P 09/13/07 03/04/08	90485JC43	19	100	5.1000	30,000,000.00	29,598,933.33	335,750.00	
A 41785	UNION BANK C P 09/18/07 03/04/08	90485JC43	19	100	5.2281	29,264,750.00	98.6631111111	SUNGARD	-1,566.67
A 41866	BANK OF AMERICA C P 10/25/07 03/04/08	06660PC43	19	100	4.8577	25,000,000.00	24,665,777.78	244,097.22	-24,152.77
A 41903	ING C P 11/30/07 03/05/08	4497WC55	19	100	4.7818	25,000,000.00	24,665,777.78	120,763.89	-27,416.67
A 41802	BANK OF AMERICA C P 09/25/07 03/18/08	06660PCJ0	19	100	5.0573	40,000,000.00	39,455,555.56	5,544.44	
A 41883	UNION BANK C P 11/01/07 04/01/08	90485JD18	19	100	4.9461	32,000,000.00	31.508,480.00	SUNGARD	-13,722.31
A 41864	J P CHASE C P 10/24/07 04/18/08	4662JODJ8	19	100	4.4833	9,814,222.22	98.2818333333	SUNGARD	-27,840.00
A 41874	J P CHASE C P 10/26/07 04/23/08	4662JODP4	19	100	4.5617	10,000,000.00	9,828,183.33	36,666.67	
A 41897	J P MORGAN CHASE C P 11/02/07 05/01/08	4662JOE16	19	100	4.5800	10,000,000.00	9,797,200.00	120,861.11	-22,700.56
			76	000	4.6880	9,769,727.78	97.8593333333	SUNGARD	-47,298.61
			76	000	4.5800	10,000,000.00	9,797,200.00	44,600.00	
			76	000	4.5800	10,000,000.00	9,797,200.00	SUNGARD	-24,400.00
			76	000	4.5800	10,000,000.00	9,797,200.00	36,894.44	
			76	000	4.5800	10,000,000.00	9,797,200.00	SUNGARD	-20,688.89
			76	000	4.5800	10,000,000.00	9,797,200.00	7,685,058.61	
			76	000	4.5800	10,000,000.00	9,797,200.00	82,963.89	
			76	000	4.5800	10,000,000.00	9,797,200.00	-321,742.78	
			76	000	4.5800	10,000,000.00	9,797,200.00		
A 41886	WELLS FARGO NCD 11/02/07 12/10/07	9497P6HB7	19	100	4.5500	25,000,000.00	24,994,043.12	91,631.94	
A 41626	BOA NEGOTIABLE CD 04/09/07 12/28/07	06050GG46	19	100	5.2850	50,000,000.00	49,988,732.46	1,732,305.56	-5,956.88
A 41773	BANK OF AMERICA NCD 09/07/07 01/08/08	06050GT59	19	100	5.2850	50,000,000.00	49,974,649,298.2	SUNGARD	-11,267.54
A 41774	BANK OF AMERICA NCD 09/07/07 01/08/08	06050GT67	19	100	5.4400	50,000,000.00	49,999,008.20	642,222.22	
A 41783	BANK OF AMERICA NCD 09/18/07 01/22/08	06050GV80	19	100	5.4400	50,000,000.00	49,998,654.97	SUNGARD	-991.80
A 41790	BANK OF AMERICA NCD 09/21/07 01/22/08	06050GX54	19	100	4.9500	40,000,000.00	100.0043972496	563,222.22	1,348.03
A 41890	BANK OF AMERICA NCD 11/15/07 02/13/08	06050G3G3	19	100	4.8000	20,000,000.00	19,975,245.47	390,500.00	18,188.15
A 41894	BANK OF AMERICA NCD 11/16/07 02/19/08	06050G3M0	19	100	4.8400	40,000,000.00	39,950,190.99	80,666.67	14,764.84
A 41868	BANK OF AMERICA NCD 10/25/07 03/03/08	06050G2F6	19	100	4.7800	25,000,000.00	24,971,996.19	122,819.44	-8,809.01
A 41804	BANK OF AMERICA NCD 10/03/07 03/31/08	06050GY20	19	100	4.9800	50,000,000.00	99.88798474123	415,000.00	28,007.89
A 41891	BANK OF AMERICA NCD 11/08/07 03/04/08	06050G3A6	19	100	4.6300	10,000,000.00	9,975,034.33	28,800.00	82,018.77
A 41883	BANK OF AMERICA NCD 11/08/07 03/04/08	06050G3A6	19	100	4.6300	10,000,000.00	9,975,034.33	28,800.00	19,991.81
			40	9702	4.6300	10,000,000.00	14,961,788.33		

SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 25.00%(M)

CITY/COUNTY OF SAN FRANCISCO
M R. NEWLIN RANKIN 415-554-487
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 11/30/07
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND CPN RATE YTM TR	PAR/SKARES BOOK	MARKET PRICE MARKET VALUE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
SUBTOTAL	(Inv Type) 91 NEGOTIABLE C.D.'S	13.708(M)	5.0773	445,000,000.00	444,748,133.19	4,918,309.72	2,198.62	-254,065.4	
			5.0773	445,006,916.67	99,943,401,000.00				
A 41710	MISSION NAT BANK PTD 07/16/07 07/16/08	19 100 5.6300	100,000.00	96,871.33	969.61				
		60 000 5.6300	100,000.00	96,871,333,333	SUNGARD				-3,128.67
A 41892	MISSION AREA CREDIT UN 11/02/07 11/03/08	19 100 3.5000	100,000.00	95,361.89	281.94				
		62 000 3.5000	100,000.00	95,361,888,889	SUNGARD				-4,638.11
SUBTOTAL	(Inv Type) 1010 PUBLIC TIME DEPOSIT	.018(M)	4.5650	200,000.00	192,233.22	1,251.55			
			4.5650	200,000.00	96,116,611,000.00				-7,765.78
A 41528	CITIBANK PTD 270491061 01/02/07 01/02/08	19 100 5.3000	10,000,000.00	9,952,088.89	1,472.22				
		48 000 5.3000	10,000,000.00	99,520,888,889	SUNGARD				-47,911.11
A 41554	FIRST NATL BK PUBLIC TIME DPT 01/19/07 01/19/08	19 100 5.2500	5,000,000.00	4,963,318.06	729.17				
		63 000 5.2500	5,000,000.00	99,266,361,111	SUNGARD				-36,681.94
A 41558	CITIBANK PTD 27049111 01/25/07 01/25/08	19 100 5.4500	10,000,000.00	9,917,652.78	1,513.89				
		48 000 5.4500	10,000,000.00	99,176,527,778	SUNGARD				-82,347.22
A 41640	CITIBANK PTD 270491285 04/18/07 04/17/08	19 100 5.3500	10,000,000.00	9,801,050.00	1,486.11				
		48 000 5.3500	10,000,000.00	98,010,500,000	SUNGARD				-198,950.00
A 41663	citibank ptd 270491400 06/07/07 06/07/08	19 100 5.3500	10,000,000.00	9,740,650.00	1,486.11				
		48 000 5.3500	10,000,000.00	97,406,500,000	SUNGARD				-259,350.00
SUBTOTAL	(Inv Type) 1011 PUBLIC TIME DEPOSIT M	1.378(M)	5.3500	45,000,000.00	44,374,759.73	6,687.50			
			5.3500	45,000,000.00	98,610,577,000.00				-625,240.27
GRAND TOTAL			4.7153	326,256,000.00	324,643,779.61	47,729,670.18			
			4.8962	320,491,320.29	99,505,942,000.00				-1,255,221.51

* ACTIVE TRANSACTIONS *

CITY / COUNTRY OF SAN FRANCISCO
MR. NEWLIN RANKIN 4 15-554-487

DETAIL TRANSACTION REPORT - FIXED INCOME

11/01/07 TO 11/30/07

SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

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INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
41498	MISSION AREA CR UNION	19	62	11/02/07	11/02/07	MAT	4.500	-100,000.00	-412.50	100,412.50
tom				11/30/07	11/02/07		4.500			
41528	CITIBANK PTD 270491061	19	01/02/08	11/30/07	INTR		5.300		-44,166.67	44,166.67
tom				11/30/07	11/30/07		5.300			
41554	FIRST NATL BK PUBLIC T	19	01/19/08	11/30/07	INTR		5.250		-21,875.00	21,875.00
tom				11/30/07	11/30/07		5.250			
41558	CITIBANK PTD 270491111	19	01/25/08	11/30/07	INTR		5.450		-45,416.67	45,416.67
tom				11/30/07	11/30/07		5.450			
41640	CITIBANK PTD 270491285	19	04/17/08	11/30/07	INTR		5.350		-44,583.33	44,583.33
tom				11/30/07	11/30/07		5.350			
41663	citibank ptd 270491400	19	06/07/08	11/30/07	INTR		5.350		-44,583.33	44,583.33
tom				11/30/07	11/30/07		5.350			
41679	FREDDIE MAC	19	40	11/05/07	11/05/07	MAT	5.110	-24,000,000.00	-405,393.33	24,000,000.00
tom				11/30/07	11/05/07		5.110			
41680	FANNIE MAE	19	40	11/07/07	11/07/07	MAT	5.110	-10,000,000.00	-171,752.78	10,000,000.00
tom				11/30/07	11/07/07		5.110			
41706	T NOTE (99.00)	19	05/15/08	11/15/07	INTR		3.750	-35,665.76	-58,084.24	93,750.00
tom				11/15/07	11/15/07		3.750			
41707	T NOTE (99.00)	19	05/15/08	11/15/07	INTR		3.750	-71,331.52	-116,168.48	187,500.00
tom				11/15/07	11/15/07		3.750			
41723	T NOTE (99.05)	19	05/15/08	11/15/07	INTR		3.750	-39,232.34	-54,517.66	93,750.00
tom				11/15/07	11/15/07		3.750			
41728	T NOTE (98.10)	19	05/15/08	11/15/07	INTR		2.625	-27,462.64	-38,162.36	65,625.00
tom				11/15/07	11/15/07		2.625			
41731	T NOTE (98.09)	19	05/15/08	11/15/07	INTR		2.625	-34,239.13	-44,510.87	78,750.00
tom				11/15/07	11/15/07		2.625			
41732	T NOTE (98.09)	19	05/15/08	11/15/07	INTR		2.625	-28,532.61	-37,092.39	65,625.00
tom				11/15/07	11/15/07		2.625			
41733	T NOTE (98.09)	19	05/15/08	11/15/07	INTR		2.625	-22,826.09	-29,673.91	52,500.00
tom				11/15/07	11/15/07		2.625			
41734	F H L B	19	45	11/02/07	11/02/07	MAT	5.115	-6,000,000.00	-77,577.50	6,000,000.00
tom				11/30/07	11/02/07		5.115			
41735	T BILL	19	40	11/01/07	11/01/07	MAT	4.820	-25,000,000.00	-307,944.44	25,000,000.00
tom				11/30/07	11/01/07		4.820			
41745	UNION BANK C P	19	46	11/13/07	11/13/07	MAT	5.250	-25,000,000.00	-331,770.83	25,000,000.00
tom				11/30/07	11/13/07		5.250			
41767	F H L B	19	43	11/14/07	11/14/07	MAT	4.960	-6,000,000.00	-62,000.00	6,000,000.00
tom				11/30/07	11/14/07		5.012			
41768	T NOTE	19	11/15/07	11/15/07	AMRT		3.000	6,250.00	-6,250.00	5,075,000.00
tom				11/30/07	11/15/07		3.578			
tom				43	11/30/07	11/15/07	3.578	-5,000,000.00	-30,978.26	5,075,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTRY OF SAN FRANCISCO
MR. NEWLIN RANKIN 4 15-554-487

DETAIL TRANSACTION REPORT - FIXED INCOME

11/01/07 TO 11/30/07

SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

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INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TXN TPY	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
41812	FREDDIE MAC	19	40	11/01/07	11/01/07	MAT	4.510	-20,000,000.00	-19,924,833.33	-75,166.67
tom				11/30/07	11/01/07		4.527			20,000,000.00
41818	T NOTE	19	05/15/08	11/15/07	INTR	4.265		-104,857.34	-26,392.66	131,250.00
41837	T NOTE	19	05/31/08	11/30/07	INTR	4.313		-182,479.51	-61,270.49	243,750.00
41839	WELLS FARGO N C D	19	41	11/06/07	11/06/07	MAT	4.800	-25,000,000.00	-25,000,000.00	25,070,000.00
41841	T NOTE	19	05/31/09	11/30/07	INTR	4.875		-183,811.48	-59,938.52	243,750.00
41846	WELLS FARGO NCD	19	41	11/16/07	11/16/07	MAT	4.800	-25,000,000.00	-25,000,000.00	25,096,666.67
41847	WELLS FARGO NCD	19	41	11/14/07	11/14/07	MAT	4.800	-25,000,000.00	-25,000,000.00	25,096,666.67
41852	T BILL	19	40	04/17/08	11/01/07	SALE	3.940	-50,000,000.00	-49,004,055.56	25,090,000.00
41854	WELLS FARGO C P	19	41	11/05/07	11/05/07	MAT	4.790	-25,000,000.00	-24,940,125.00	25,000,000.00
41855	WELLS FARGO NCD	19	41	11/07/07	11/07/07	MAT	4.800	-50,000,000.00	-50,000,000.00	50,126,666.67
41858	T NOTE	19	05/15/08	11/15/07	INTR	4.800		-61,141.30	-9,171.20	70,312.50
41863	F N M A	19	40	11/13/07	11/13/07	MAT	4.450	-16,000,000.00	-15,960,444.44	16,000,000.00
41865	J P MORGAN CP	19	76	11/07/07	11/07/07	MAT	4.461	-10,000,000.00	-9,982,188.89	10,000,000.00
41870	T NOTE	19	05/15/09	11/15/07	INTR	4.588		-108,627.72	-13,247.28	121,875.00
41873	T NOTE	19	05/31/08	11/30/07	INTR	4.875		-98,565.57	-23,309.43	121,875.00
41883	UNION BANK C P	19	46	04/01/08	11/01/07	PURC	4.404	10,000,000.00	9,814,222.22	-9,814,222.22
41884	T NOTE	19	43	07/31/08	11/02/07	PURC	4.483	5,000,000.00	5,101,358.70	-5,101,358.70
41886	WELLS FARGO NCD	19	41	12/10/07	11/01/07	PURC	3.959	25,000,000.00	25,000,000.00	-25,000,000.00
41887	T NOTE	19	43	05/31/08	11/01/07	PURC	4.550	5,000,000.00	5,127,641.52	-5,127,641.52
41888	UNION BANK C P	19	46	12/07/07	11/07/07	PURC	4.500	20,000,000.00	19,925,000.00	-19,925,000.00
tom				11/19/07	11/02/07		4.004		-18,647.54	121,875.00
tom				11/30/07	11/30/07		4.004		-103,227.46	121,875.00
tom				11/30/07	11/07/07		4.517		-75,000.00	-75,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTRY OF SAN FRANCISCO

MR. NEWLIN RANKIN 415-554-4487

DETAIL TRANSACTION REPORT - FIXED INCOME

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11/01/07 TO 11/30/07

SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN	Coupon	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41890	BANK OF AMERICA NCD	19	40	02/13/08	11/15/07	PURC	4.800	20,000,000.00		
tom				11/19/07	11/15/07		4.800			-20,000,000.00
41891	BANK OF AMERICA NCD	19	40	05/08/08	11/08/07	PURC	4.630	10,000,000.00		
tom				11/19/07	11/08/07		4.630			-10,000,000.00
41892	MISSION AREA CREDIT UN	19	62	11/03/08	11/02/07	PURC	3.500	100,000.00		
tom				11/19/07	11/02/07		3.500			-100,000.00
41893	WELLS FARGO C P	19	41	11/27/07	11/06/07	PURC	4.500	5,000,000.00		
tom				11/19/07	11/09/07		4.510			-4,988,750.00
41894	BANK OF AMERICA NCD	19	40	02/19/08	11/16/07	PURC	4.840	5,000,000.00		
tom				11/19/07	11/16/07		4.840			-4,988,750.00
41895	F H L B INT BEARING	19	41	11/28/08	11/16/07	PURC	4.550	5,000,000.00		
tom				11/19/07	11/16/07		4.550			-5,000,000.00
41896	FANNIE MAE	19	43	04/30/08	11/01/07	PURC	4.260	40,000,000.00		
tom				11/19/07	11/01/07		4.260			-40,000,000.00
41897	J P MORGAN CHASE C P	19	76	05/01/08	11/02/07	PURC	4.530	5,000,000.00		
tom				11/19/07	11/02/07		4.530			-5,000,000.00
41898	J P MORGAN C P	19	76	01/07/08	11/26/07	PURC	4.688	6,000,000.00		
tom				11/19/07	11/02/07		4.688			-5,872,200.00
41899	ING FUNDING C P	19	49	01/25/08	11/21/07	PURC	4.878	10,000,000.00		
tom				11/19/07	11/21/07		4.878			-9,769,727.78
41900	ING FUNDING C P	19	49	01/25/08	11/21/07	PURC	4.934	15,000,000.00		
tom				11/19/07	11/21/07		4.934			-14,915,125.00
41901	ING FUNDING C P	19	49	01/25/08	11/20/07	PURC	4.870	40,000,000.00		
tom				11/19/07	11/20/07		4.870			-39,646,833.33
41901	UNION BANK C P	19	46	01/18/08	11/20/07	PURC	4.913	5,000,000.00		
tom				11/19/07	11/20/07		4.913			-4,956,034.72
41902	AIG C P	19	51	02/06/08	11/20/07	PURC	4.777	20,000,000.00		
tom				11/19/07	11/20/07		4.777			19,844,633.33
41903	ING C P	19	49	03/05/08	11/29/07	PURC	4.950	30,000,000.00		
tom				11/19/07	11/29/07		4.950			-284,625.00
41903	ING C P	19	49	03/05/08	11/29/07	PURC	4.990	40,000,000.00		
tom				11/19/07	11/29/07		4.990			-39,467,733.33
41903	ING C P	19	49	03/05/08	11/29/07	PURC	5.057	50,000,000.00		
tom				11/19/07	11/29/07		5.057			-532,266.67

CITY / COUNTRY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-4487

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME
11/01/07 TO 11/30/07
REPORT GRAND TOTALS

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ASSETS

TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (20)	4.741	361,100,000.00		359,057,134.93	-2,042,865.07				-359,057,134.93
SALE (1)	4.020	-50,000,000.00		-49,004,055.56	995,944.44		-82,083.33	-32,472.22	49,118,611.11
INTR (20)	4.805			-1,166,708.35			-819,854.15		
MAT (17)	4.838	-302100000.00		-300583924.52			-1,974,821.32		300,998,648.62
ACR (1)	3.578			6,250.00		-6,250.00			

* CANCELLED TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 MR. NEWLIN RANKIN 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME

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11/01/07 TO 11/30/07
 TRANSACTION DATE BASIS

FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41885	FANNIE MAE	19 43	04/30/08	11/01/07	PURC 4.260	6,000,000.00	5,872,910.00		-5,872,910.00
			11/03/07	11/03/07	4.377		-127,090.00		

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* CANCELLED TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 MR. NEWLIN RANKIN 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 11/01/07 TO 11/30/07
 REPORT GRAND TOTALS

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TYPE/	PAR	ORIGINAL FACE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN)/ LOSS	SETTLEMENT
TXN#	YIELD	VALUE					
PURC	4.377	6,000,000.00	5,872,910.00	-127,090.00			-5,872,910.00
(1)						



José Cisneros
TREASURER

PAULINE MARX
Chief Assistant Treasurer

Newlin Rankin
Chief Investment Officer

January 10, 2008

The Honorable Gavin Newsom
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2007 to December 31, 2007:

Interest Received	Pooled \$90,047,632	All \$90,047,632
Total Net Earnings	\$84,256,206	\$84,569,053
Earned Income Yield	5.109%	5.108%
Average Age of Portfolio	97 Days	99 Days

Total cost of the securities on hand as of December 31, 2007 was \$3,466,457,163 with a market value of \$3,505,829,288 plus fixed assets accrued interests of \$12,024,892. The earned income yield for the month of December 2007 is 4.886%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of December 31, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,


José Cisneros
Treasurer
Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division - YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx

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CITY / COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

7/01/07 THROUGH 12/31/07

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ALL FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	88,781,563.22	.00	1,266,069.23	N/A	90,047,632.45
TOTAL NET EARNINGS THIS PERIOD:	83,303,750.83	.00	1,265,302.56	N/A	84,569,053.39
AVERAGE DAILY PORTFOLIO BALANCE:	3,238,284,493.46	.00	46,259,782.61	N/A	3,284,544,276.07
EARNED INCOME YIELD THIS PERIOD:	5.103	.000	5.426	N/A	5.108
END OF PERIOD PORTFOLIO BALANCE:	3,421,257,162.95	.00	45,200,000.00	N/A	3,466,457,162.95
CURRENT AMORTIZED BOOK VALUE:	3,422,578,088.39	.00	45,200,000.00	N/A	3,467,778,088.39
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.845	.000	5.421	N/A	4.852
WEIGHTED AVERAGE DAYS TO MATURITY:	99.23	.00	68.27	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	99.23	.00	68.27	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.108

CITY / COUNTY OF SAN FRANCISCO
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PORTFOLIO STATISTICS
7/01/07 THROUGH 12/31/07

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FUND: 100 POOLED FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	88,781,563.22	.00	1,266,069.23	N/A	90,047,632.45
TOTAL NET EARNINGS THIS PERIOD:	82,990,903.66	.00	1,265,302.56	N/A	84,256,206.22
AVERAGE DAILY PORTFOLIO BALANCE:	3,224,945,223.27	.00	46,259,782.61	N/A	3,271,205,005.88
EARNED INCOME YIELD THIS PERIOD:	5.105	.000	5.426	N/A	5.109
END OF PERIOD PORTFOLIO BALANCE:	3,385,268,475.09	.00	45,200,000.00	N/A	3,430,468,475.09
CURRENT AMORTIZED BOOK VALUE:	3,386,589,400.53	.00	45,200,000.00	N/A	3,431,789,400.53
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.847	.000	5.421	N/A	4.854
WEIGHTED AVERAGE DAYS TO MATURITY:	96.97	.00	68.27	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	96.97	.00	68.27	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.109

(FS/ERNFS)

CITY / COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

12/01/07 THROUGH 12/31/07

ALL FUNDS

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	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	13,661,704.31	.00	209,324.89	N/A	13,871,029.20
TOTAL NET EARNINGS THIS PERIOD:	14,012,217.61	.00	208,098.70	N/A	14,220,316.31
AVERAGE DAILY PORTFOLIO BALANCE:	3,381,411,678.91	.00	45,200,000.00	N/A	3,426,611,678.91
EARNED INCOME YIELD THIS PERIOD:	4.879	.000	5.421	N/A	4.886
END OF PERIOD PORTFOLIO BALANCE:	3,421,257,162.95	.00	45,200,000.00	N/A	3,466,457,162.95
CURRENT AMORTIZED BOOK VALUE:	3,422,578,088.39	.00	45,200,000.00	N/A	3,467,778,088.39
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.847	.000	5.421	N/A	4.854
WEIGHTED AVERAGE DAYS TO MATURITY:	99.23	.00	68.27	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	99.23	.00	68.27	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					4.886

(FS/ERNFS)

CITY / COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

12/01/07 THROUGH 12/31/07

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FUND: 100 POOLED FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	13,661,704.31	.00	209,324.89	N/A	13,871,029.20
TOTAL NET EARNINGS THIS PERIOD:	13,869,980.73	.00	208,098.70	N/A	14,078,079.43
AVERAGE DAILY PORTFOLIO BALANCE:	3,345,422,991.05	.00	45,200,000.00	N/A	3,390,622,991.05
EARNED INCOME YIELD THIS PERIOD:	4.882	.000	5.421	N/A	4.889
END OF PERIOD PORTFOLIO BALANCE:	3,385,268,475.09	.00	45,200,000.00	N/A	3,430,468,475.09
CURRENT AMORTIZED BOOK VALUE:	3,386,589,400.53	.00	45,200,000.00	N/A	3,431,789,400.53
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.849	.000	5.421	N/A	4.856
WEIGHTED AVERAGE DAYS TO MATURITY:	96.97	.00	68.27	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	96.97	.00	68.27	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					4.889

CITY / COUNTRY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-4487

(SIRPT)

INVESTMENT INVENTORY

INVESTMENTS OUTSTANDING AS OF 12/31/07

MAJOR SORT KEY IS ICC#

SETTLEMENT DATE BASIS

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SUMMARY DESCRIPTION

		CUM TRDNG RATE YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11	TREASURY BILLS	4.191	4.279	97.937	213,000,000.00
		6.02% (C)			208,606,427.90
(Inv Type) 12	TREASURY NOTES	4.400	4.508	99.915	691,500,000.00
		19.93% (C)			690,912,175.70
(Inv Type) 22	FEDERAL HOME LOAN BANK	4.550	4.550	100.000	5,000,000.00
		.14% (C)			5,000,000.00
(Inv Type) 32	FHLB FLOATER QTR	4.830	4.831	100.278	150,000,000.00
		4.34% (C)			150,416,925.01
(Inv Type) 41	FNMA DISCOUNT NOTES	4.883	5.079	96.104	448,000,000.00
		12.42% (C)			430,544,546.95
(Inv Type) 43	FEDERAL HOME LOAN DISC NOTES	4.659	4.770	97.685	189,860,000.00
		5.35% (C)			185,465,272.37
(Inv Type) 44	FMC DISCOUNT NOTES	4.799	5.009	95.832	251,000,000.00
		6.94% (C)			240,538,812.23
(Inv Type) 81	COMMERCIAL PAPER DISC	4.764	4.920	98.832	1,047,000,000.00
		29.85% (C)			1,034,766,086.12
(Inv Type) 91	NEGOTIABLE C.D.'S	4.978	4.978	100.001	475,000,000.00
		13.70% (C)			475,006,916.67
(Inv Type) 1010	PUBLIC TIME DEPOSIT	4.565	4.565	100.000	200,000.00
		.01% (C)			200,000.00
(Inv Type) 1011	PUBLIC TIME DEPOSIT MONTHLY	5.350	5.350	100.000	45,000,000.00
		1.30% (C)			45,000,000.00
REPORT TOTALS		4.708	4.826	98.603	3,515,560,000.00
ASSETS		FIXED			3,466,457,162.95

(SHEET)

CITY/COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 12/31/07
MAJOR SORT KEY IS ICCH
SETTLEMENT DATE BASIS

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAP/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41722	T BILL	912795C33	100	01/17/08	07/30/07	000	4.725	4.833	97.756	25,000,000.00	24,438,906.25
A 41850	T BILL	912795C33	5001	01/17/08	10/17/07	000	4.060	4.103	98.962	277,000.00	274,125.97
A 41882	T BILL	912795C33	100	01/17/08	10/17/07	000	4.060	4.103	98.962	4,723,000.00	4,673,996.25
A 41770	T BILL	912795D24	100	03/06/08	09/06/07	000	4.190	4.281	97.882	5,000,000.00	4,894,086.11
A 41771	T BILL	912795D24	100	03/06/08	09/06/07	000	4.190	4.281	97.882	50,000,000.00	48,940,861.11
A 41772	T BILL	912795D24	100	03/06/08	09/06/07	000	4.190	4.281	97.882	50,000,000.00	48,940,861.11
A 41776	T BILL	912795D24	100	03/06/08	09/06/07	000	4.020	4.102	98.012	10,000,000.00	9,801,233.33
A 41780	T BILL	912795D32	100	03/13/08	09/13/07	000	4.020	4.103	97.968	5,000,000.00	4,898,383.33
A 41794	T BILL	912795D40	100	03/20/08	09/24/07	000	3.970	4.049	98.037	5,000,000.00	4,901,852.78
A 41796	T BILL	912795D40	100	03/20/08	09/25/07	000	3.985	4.065	98.041	15,000,000.00	14,706,106.25
A 41797	T BILL	912795D40	100	03/20/08	09/25/07	000	3.980	4.059	98.043	8,000,000.00	7,843,453.33
A 41798	T BILL	912795D40	100	03/20/08	09/25/07	000	3.995	4.075	98.036	5,000,000.00	4,901,789.58
A 41825	T BILL	912795D73	100	04/10/08	10/11/07	000	4.100	4.187	97.927	5,000,000.00	4,896,361.11
A 41827	T BILL	912795D73	100	04/10/08	10/11/07	000	4.110	4.197	97.922	5,000,000.00	4,896,108.33
A 41840	T BILL	912795D73	100	04/10/08	10/16/07	000	4.180	4.268	97.945	8,000,000.00	7,835,586.67
A 41848	T BILL	912795D81	5001	04/17/08	10/18/07	000	4.090	4.274	97.985	730,000.00	714,561.89
A 41849	T BILL	912795D81	100	04/17/08	10/18/07	000	4.090	4.121	97.959	1,270,000.00	1,244,083.67
SUBTOTAL (Inv Type) 11 TREASURY BILLS 6.02%(C) 213,000,000.00 208,606,427.90											
A 41089	T NOTE (99.30)	912828E00	100	01/31/08	01/31/06	000	4.375	4.416	99.922	25,000,000.00	24,980,583.50
A 41784	T NOTE (98.22)	912828E00	100	01/31/08	09/17/07	000	4.375	4.137	100.649	1,000,000.00	1,006,487.77
A 41664	T NOTE (98.22)	912828E00	100	02/15/08	06/14/07	000	3.000	5.073	98.645	5,000,000.00	4,932,226.56
A 41703	T NOTE (98.28)	912828E00	100	02/15/08	07/24/07	000	3.000	5.071	98.867	5,000,000.00	4,943,359.38
A 41729	T NOTE (99.00)	912828E00	100	02/15/08	08/03/07	000	3.000	4.929	98.996	6,000,000.00	5,939,765.63
A 41730	T NOTE (99.00)	912828E00	100	02/15/08	08/03/07	000	3.000	4.921	99.000	4,000,000.00	3,960,000.00
A 41134	T NOTE (99.27)	912828E00	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41135	T NOTE (99.27)	912828E00	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41137	T NOTE (99.27)	912828E00	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41138	T NOTE (99.27)	912828E00	100	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
A 41214	T NOTE (99.21)	912828E00	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41215	T NOTE (99.21)	912828E00	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41216	T NOTE (99.21)	912828E00	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41217	T NOTE (99.21)	912828E00	100	03/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
A 41708	T NOTE (99.23)	912828E00	100	03/31/08	07/24/07	000	4.625	5.031	99.723	10,000,000.00	9,972,265.63
A 41709	T NOTE (99.23)	912828E00	100	03/31/08	07/24/07	000	4.625	5.026	99.727	10,000,000.00	9,972,656.25
A 41805	T NOTE (99.23)	912828E00	100	03/31/08	10/05/07	000	4.625	4.213	100.258	8,000,000.00	8,020,679.64
A 41808	T NOTE (99.23)	912828E00	100	03/31/08	10/05/07	000	4.625	4.285	100.270	8,000,000.00	8,021,598.36
A 41819	T NOTE (99.23)	912828E00	100	03/31/08	10/05/07	000	4.625	4.316	100.267	8,000,000.00	8,021,359.29
A 41872	T NOTE (99.29)	912828E00	100	03/31/08	10/16/07	000	4.625	4.037	100.571	6,600,000.00	6,637,668.81
A 41701	T NOTE (99.29)	912828E00	100	04/30/08	07/24/07	000	4.875	5.022	99.883	5,000,000.00	4,994,140.63
A 41702	T NOTE (99.29)	912828E00	100	04/30/08	07/24/07	000	4.875	5.022	99.883	5,000,000.00	4,994,140.63
A 41871	T NOTE (99.29)	912828E00	100	04/30/08	10/26/07	000	4.875	4.051	100.414	5,000,000.00	5,121,945.31
A 41914	T NOTE (99.29)	912828E00	100	04/30/08	12/12/07	000	4.875	3.212	101.188	50,000,000.00	50,594,750.00

(STRP)

CITY/COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 12/31/07
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

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INVT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAP/ PURP	CUPN	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41706	T NOTE (99.00)	912828BT4	100	05/15/08	07/24/07	000	3.750	5.009	99.008	5,000,000.00	4,950,330.63
A 41707	T NOTE (99.00)	912828BT4	100	05/15/08	07/24/07	000	3.750	5.014	99.004	10,000,000.00	9,900,330.63
A 41723	T NOTE (99.05)	912828BT4	100	05/15/08	07/31/07	000	3.750	4.869	99.137	5,000,000.00	4,956,835.94
A 41728	T NOTE (98.10)	912828BAZ3	100	05/15/08	07/31/07	000	2.625	4.857	98.285	4,914,257.81	4,914,257.81
A 41731	T NOTE (98.09)	912828BAZ3	100	05/15/08	08/03/07	000	2.625	4.901	98.270	5,000,000.00	4,896,171.88
A 41732	T NOTE (98.09)	912828BAZ3	100	05/15/08	08/03/07	000	2.625	4.906	98.266	5,000,000.00	4,913,281.25
A 41733	T NOTE (98.09)	912828BAZ3	100	05/15/08	08/03/07	000	2.625	4.906	98.266	4,000,000.00	3,930,625.00
A 41786	T NOTE	912828BT4	100	05/15/08	09/19/07	000	3.750	4.385	99.590	5,000,000.00	4,979,492.19
A 41818	T NOTE	912828BAZ3	100	05/15/08	10/09/07	000	2.625	4.313	99.008	10,000,000.00	9,900,781.25
A 41858	T NOTE	9128274F6	100	05/15/08	10/22/07	000	5.625	4.122	100.828	2,500,000.00	2,520,703.13
A 41837	T NOTE	912828RFG0	100	05/31/08	10/15/07	000	4.875	4.514	100.215	10,000,000.00	10,021,484.38
A 41873	T NOTE	912828RFG0	100	05/31/08	10/26/07	000	4.875	4.104	100.445	5,000,000.00	5,022,265.63
A 41887	T NOTE	912828RFG0	100	05/31/08	11/02/07	000	4.875	4.004	100.488	5,000,000.00	5,024,414.06
A 41803	T NOTE	912828RFG4	100	06/30/08	10/02/07	000	5.125	4.174	100.684	7,000,000.00	7,047,851.56
A 41814	T NOTE	912828RFG4	100	06/30/08	10/02/07	000	5.125	4.179	100.680	5,000,000.00	5,033,984.38
A 41816	T NOTE	912828RFG4	100	06/30/08	10/02/07	000	5.125	4.179	100.680	4,000,000.00	4,027,187.50
A 41845	T NOTE	912828RFG4	100	06/30/08	10/02/07	000	5.125	4.169	100.688	10,000,000.00	10,068,750.00
A 41847	T NOTE	912828RFG4	100	07/31/08	10/17/07	000	5.000	4.334	101.564	5,000,000.00	5,078,184.44
A 41884	T NOTE	912828RFG7	100	07/31/08	11/02/07	000	5.000	3.959	102.027	5,000,000.00	5,101,358.70
A 41830	T NOTE	912828RFG4	100	08/15/08	10/12/07	000	3.250	4.415	99.555	10,000,000.00	9,955,519.71
A 41853	T NOTE	912828RFG0	100	08/15/08	10/18/07	000	4.125	4.177	100.671	50,000,000.00	50,335,258.15
A 41867	T NOTE	912828RFG6	100	09/30/08	10/25/07	000	4.875	4.074	101.393	10,000,000.00	10,139,285.71
A 41876	T NOTE	912828RFG2	100	09/30/08	10/31/07	000	4.625	3.981	100.962	2,000,000.00	2,019,240.95
A 41877	T NOTE	912828RFG2	100	09/30/08	10/31/07	000	4.625	3.976	100.966	2,000,000.00	2,019,319.08
A 41878	T NOTE	912828RFG2	100	09/30/08	10/31/07	000	4.625	3.981	100.966	2,000,000.00	2,019,240.95
A 41879	T NOTE	912828RFG2	100	09/30/08	10/31/07	000	4.625	3.976	100.966	2,000,000.00	2,019,319.08
A 41897	T NOTE (98)	912828BT6	100	12/15/08	07/23/07	000	3.375	4.866	98.016	5,000,000.00	4,900,781.25
A 41598	T NOTE (98)	912828BT6	100	12/15/08	07/23/07	000	3.375	4.866	98.008	10,000,000.00	9,800,781.25
A 41599	T NOTE (98)	912828BT6	100	12/15/08	07/23/07	000	3.375	4.907	97.953	5,000,000.00	4,897,656.25
A 41708	T NOTE (98)	912828BT6	100	12/15/08	08/08/07	000	3.375	4.901	97.961	5,000,000.00	4,898,046.88
A 41738	T NOTE	912828BT6	100	12/15/08	08/08/07	000	3.375	4.583	98.320	8,000,000.00	7,865,625.00
A 41740	T NOTE	912828BT6	100	12/15/08	08/08/07	000	3.375	4.583	98.426	5,000,000.00	4,921,289.06
A 41662	T NOTE (99.19)	912828RFG0	100	12/31/08	06/08/07	000	4.750	5.038	99.570	20,000,000.00	19,914,062.50
A 41870	T NOTE	912828RFG5	100	05/15/09	10/26/07	000	4.875	3.797	101.609	5,000,000.00	5,080,456.75
A 41841	T NOTE	912828GT1	100	05/31/09	10/16/07	000	4.875	4.250	100.965	10,000,000.00	10,096,484.38
A 41862	T NOTE	912828GY0	100	07/31/09	10/23/07	000	4.625	3.864	102.341	5,100,000.00	5,219,384.00
SUBTOTAL (Inv Type) 12 TREASURY NOTES											690,912,175.70
19.93%(C)											
A 41895	F H L B INT BEARING	3133XND71	100	11/28/08	11/27/07	000	4.550	4.550	100.000	5,000,000.00	5,000,000.00
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANK											5,000,000.00
.14%(C)											
A 41915	F H L B FLOATER	3133XNF61	100	11/23/09	12/07/07	000	4.830	4.846	100.157	50,000,000.00	50,078,676.67

CITY/COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 12/31/07
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

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INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41916	F H L FLOATER	3133XNF61	100	11/23/09	12/07/07	000	4.830	4.846	100.157	50,000,000.00	50,078,616.67
A 41924	F H L FLOATER	3133XNF61	100	11/23/09	12/28/07	000	4.830	4.802	100.519	50,000,000.00	50,259,691.67
SUBTOTAL (Inv Type) 32 FHL FLOATER QTR 4.34%(C)											
							4.830	4.831	100.278	150,000,000.00	150,416,925.01
A 41682	Fannie Mae	313568RG2	100	01/02/08	07/11/07	000	5.090	5.219	97.526	20,000,000.00	19,505,138.89
A 41619	FEDERAL NATL MTG ASSN DI	313568RM9	100	01/07/08	04/03/07	000	4.900	5.093	96.203	35,000,000.00	33,670,875.00
A 41674	FANNIE MAE	313568R8	100	01/11/08	07/05/07	000	5.040	5.178	97.340	25,000,000.00	24,333,000.00
A 41691	FANNIE MAE	313568RW7	100	01/16/08	07/19/07	000	5.090	5.224	97.441	10,000,000.00	9,744,086.11
A 41688	FANNIE MAE	313568S8	100	01/31/08	07/18/07	000	5.040	5.183	97.242	15,000,000.00	14,586,300.00
A 41579	FEDERAL NATL MTG ASSN DI	313568S6	100	02/01/08	02/28/07	000	4.910	5.147	95.390	37,000,000.00	35,294,320.56
A 41589	FEDERAL NATL MTG ASSN DI	313568S6	100	02/01/08	03/12/07	000	4.880	5.106	95.581	19,116,177.78	19,116,177.78
A 41605	FEDERAL NATL MTG ASSN DI	313568S6	100	02/01/08	03/23/07	000	4.850	5.065	95.769	23,939,062.50	23,939,062.50
A 41599	FNMA DISCOUNT NOTES	313568SR7	100	02/04/08	03/20/07	000	4.880	5.102	95.649	23,912,166.67	23,912,166.67
A 41600	FEDERAL NATL MTG ASSN DI	313568SV8	100	02/11/08	03/09/07	000	4.790	5.016	95.594	23,898,611.11	23,898,611.11
A 41588	FEDERAL NATL MTG ASSN DI	313568S82	100	02/15/08	03/20/07	000	4.860	5.088	95.518	25,000,000.00	24,744,708.33
A 41601	FEDERAL NATL MTG ASSN DI	313568TC9	100	03/03/08	08/15/07	000	4.860	4.996	97.287	15,000,000.00	14,327,700.00
A 41746	FANNIE MAE	313568TV7	100	03/03/08	08/15/07	000	4.890	5.127	95.382	25,000,000.00	24,321,625.00
A 41635	FNMA DISCOUNT NOTES	313568UK9	100	03/17/08	07/23/07	000	4.890	5.127	95.382	25,000,000.00	23,845,416.67
A 41694	FANNIE MAE	313568R9	100	03/17/08	07/23/07	000	5.000	5.150	96.708	25,000,000.00	24,176,916.67
A 41822	FEDERAL NATL MTG ASSN DI	313568R03	100	04/28/08	04/05/07	000	4.845	5.090	95.182	50,000,000.00	47,990,958.33
A 41835	FANNIE MAE	313568VB8	100	04/02/08	10/12/07	000	4.540	4.641	97.818	5,000,000.00	4,890,913.89
A 41826	FANNIE MAE	313568VJ1	100	04/09/08	10/11/07	000	4.540	4.646	97.717	5,000,000.00	4,885,869.44
A 41836	FANNIE MAE	313568VJ1	100	04/09/08	10/12/07	000	4.540	4.645	97.730	5,000,000.00	4,886,500.00
A 41896	FANNIE MAE	313568WF8	100	04/30/08	11/02/07	000	4.260	4.353	97.870	6,000,000.00	5,872,200.00
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES 12.42%(C)											
							4.883	5.079	96.104	448,000,000.00	430,544,546.95
A 41822	F H L B	313364PJ0	100	01/04/08	10/09/07	000	4.580	4.631	98.893	10,000,000.00	9,889,316.67
A 41833	F H L B	313364PP6	100	01/09/08	10/12/07	000	4.660	4.718	98.848	10,000,000.00	9,794,397.22
A 41747	F H L B	313364R04	100	01/10/08	08/15/07	000	5.080	5.188	97.932	10,000,000.00	9,943,355.56
A 41721	F H L B	313364SF7	100	01/25/08	07/31/07	000	5.013	5.143	97.507	25,000,000.00	24,376,856.23
A 41727	F H L B	313364SF7	100	01/25/08	07/31/07	000	4.999	5.126	97.158	25,000,000.00	24,382,068.96
A 41778	F H L B	313364TX7	100	03/05/08	09/12/07	000	4.613	4.725	97.758	12,000,000.00	11,730,558.33
A 41791	F H L B	313364VD8	100	03/19/08	09/21/07	000	4.390	4.483	97.895	45,000,000.00	44,012,450.00
A 41807	F H L B	313364VD8	100	04/04/08	10/09/07	000	4.480	4.581	97.785	10,000,000.00	9,778,488.89
A 41861	F H L B	313364VQ0	100	04/11/08	10/23/07	000	4.335	4.426	97.941	9,860,000.00	9,656,970.28
A 41751	F H L B	313364VQ9	100	04/15/08	06/17/07	000	4.675	4.827	96.857	25,000,000.00	24,218,340.28
A 41813	F H L B	313364VQ9	100	04/15/08	10/03/07	000	4.390	4.497	97.622	13,000,000.00	12,690,870.83
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES 5.35%(C)											
							4.659	4.770	97.685	189,860,000.00	185,465,272.37
A 41613	FEDL HOME LLN MTG CORP D	313396SC8	100	01/22/08	03/29/07	000	4.900	5.108	95.930	15,000,000.00	14,389,541.67

(SIRPT)

CITY / COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 12/31/07
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41565	FEDL HOME LLN MTG CORP D	313396GR5	100	02/04/08	02/08/07	000	4.967	5.227	95.019	50,000,000.00	47,509,601.39
A 41606	FEDL HOME LLN MTG CORP D	313396GR5	100	02/04/08	03/23/07	000	4.840	5.056	95.725	25,000,000.00	23,931,166.67
A 41648	FREDDIE MAC	313396SV0	100	02/11/08	08/15/07	000	4.980	5.107	97.510	7,000,000.00	6,782,750.83
A 41856	FREDDIE MAC	313396RS2	100	02/29/08	10/22/07	000	4.405	4.476	98.409	15,000,000.00	14,761,395.83
A 41857	FREDDIE MAC	313396RS2	100	02/29/08	10/22/07	000	4.405	4.476	98.409	10,000,000.00	9,840,930.56
A 41714	FREDDIE MAC	313396DZ1	100	03/28/08	07/27/07	000	4.820	5.112	96.638	16,000,000.00	15,462,088.89
A 41620	FEDL HOME LLN MTG CORP D	313396DZ1	100	03/31/08	04/03/07	000	4.943	5.107	95.139	30,000,000.00	28,541,042.50
A 41624	FEDL HOME LLN MTG CORP D	313396DZ4	100	06/02/08	08/29/07	000	4.915	5.167	95.126	32,000,000.00	30,440,306.67
A 41574	FREDDIE MAC	313396X01	100	06/02/08	08/29/07	000	4.580	4.748	96.463	10,000,000.00	9,646,322.22
A 41753	FREDDIE MAC	313396Z87	100	07/21/08	08/23/07	000	4.680	4.811	95.739	25,000,000.00	23,934,862.50
A 41755	FREDDIE MAC	313396C50	100	08/18/08	06/21/07	000	4.630	4.919	95.349	16,000,000.00	15,255,853.33
SUBTOTAL	(Inv Type) 44 FMC DISCOUNT NOTES			6.948(C)			4.799	5.009	95.832	251,000,000.00	240,538,812.23
A 41661	UNION BANK C P	90485J29	100	01/02/08	07/09/07	000	5.160	5.294	97.463	20,000,000.00	19,492,600.00
A 41898	J P MORGAN C P	466200A77	100	01/07/08	11/26/07	000	4.850	4.878	99.434	15,000,000.00	14,915,125.00
A 41905	ING C P	4497W0R73	100	01/07/08	12/04/07	000	5.150	5.175	99.514	45,000,000.00	44,781,125.00
A 41920	DEUTSCHE CP	25153JAB3	100	01/08/08	12/18/07	000	4.270	4.281	99.751	50,000,000.00	49,875,458.33
A 41921	DEUTSCHE C P	25153JAB3	100	01/08/08	12/18/07	000	4.270	4.281	99.751	50,000,000.00	49,875,458.33
A 41925	UNION BANK C P	90485J094	100	01/09/08	07/31/07	000	5.130	5.251	97.692	20,000,000.00	19,538,300.00
A 41907	ING C P	4497W0R49	100	01/09/08	12/06/07	000	5.150	5.175	99.514	10,000,000.00	9,951,361.11
A 41909	AIG C P	02635RA90	100	01/09/08	12/10/07	000	4.700	4.718	99.608	50,000,000.00	49,804,166.67
A 41910	AIG C P	02635RA90	100	01/09/08	12/10/07	000	4.700	4.718	99.608	50,000,000.00	49,804,166.67
A 41911	ING C P	4497W0R49	100	01/11/08	12/07/07	000	5.130	5.156	99.501	15,000,000.00	14,925,187.50
A 41922	RABOBANK USA C P	74977WAB4	100	01/14/08	12/17/07	000	5.840	4.858	99.624	50,000,000.00	49,811,777.78
A 41901	UNION BANK C P	911600A31	100	01/18/08	11/21/07	000	4.740	4.777	99.223	20,000,000.00	19,844,633.33
A 41899	ING FUNDING C P	4497W0R49	100	01/25/08	11/21/07	000	4.890	4.934	99.117	40,000,000.00	39,646,833.33
A 41900	ING FUNDING C P	4497W0R49	100	01/25/08	11/21/07	000	4.870	4.913	99.121	5,000,000.00	4,956,034.72
A 41904	ING CP	4497W0R49	100	02/04/08	12/03/07	000	5.050	5.095	99.116	10,000,000.00	9,911,625.00
A 41781	UNION BANK C P	90485JB51	100	02/05/08	09/14/07	000	5.100	5.206	97.960	25,000,000.00	24,490,000.00
A 41906	BARCLAYS C P	06733HB57	100	02/05/08	12/05/07	000	5.250	5.298	99.096	50,000,000.00	49,547,916.67
A 41912	BARCLAYS C P	06733HB57	100	02/05/08	12/05/07	000	5.250	5.298	99.096	50,000,000.00	49,547,916.67
A 41902	AIG C P	02635RE65	100	02/06/08	11/29/07	000	4.950	4.997	99.051	15,000,000.00	14,866,312.50
A 41908	BARCLAYS FD C P	06733HB73	100	02/07/08	12/07/07	000	5.175	5.222	99.109	50,000,000.00	49,554,375.00
A 41903	BARCLAYS FD C P	06733HB73	100	02/07/08	12/07/07	000	5.175	5.222	99.109	50,000,000.00	49,554,375.00
A 41777	BANK OF AMERICA C P	0660P0BF9	100	02/15/08	09/11/07	000	4.440	4.475	99.211	25,000,000.00	24,627,604.17
A 41923	TOYOTA FS C P	89233G8K1	100	02/19/08	12/17/07	000	4.540	4.774	98.370	45,000,000.00	44,644,800.00
A 41859	BANK OF AMERICA C P	0660P0B24	100	02/22/08	10/22/07	000	4.770	4.849	98.370	25,000,000.00	24,185,125.00
A 41811	UNION BANK C P	90485JBV6	100	02/29/08	10/01/07	000	4.680	4.774	98.037	50,000,000.00	49,185,125.00
A 41769	BANK OF AMERICA C P	0660P0C43	100	03/04/08	09/07/07	000	5.260	5.401	97.385	25,000,000.00	24,364,152.78
A 41779	UNION BANK C P	90485JC43	100	03/04/08	09/13/07	000	5.100	5.228	97.549	30,000,000.00	29,264,750.00
A 41785	UNION BANK C P	90485JC43	100	03/04/08	09/13/07	000	4.750	4.858	97.783	25,000,000.00	24,445,833.33
A 41866	BANK OF AMERICA C P	0660P0C43	100	03/04/08	10/25/07	000	4.700	4.782	98.290	25,000,000.00	24,572,430.56
A 41903	ING C P	4497W0C55	100	03/05/08	11/30/07	000	4.990	5.057	98.669	40,000,000.00	39,467,733.33
A 41802	BANK OF AMERICA C P	0660P0CJ0	100	03/18/08	09/25/07	000	.000	4.946	97.652	32,000,000.00	31,248,666.67

INTVST	NO	DESCRIPTION	CUSIP	FUND	MATURITY	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A	41883	UNION BANK C P	90485JD18	100	04/01/08	11/01/07	000	4.400	4.483	98.142	10,000,000.00	9,814,222.22
A	41864	J P CHASE C P	46623JD38	100	04/19/08	10/24/07	000	4.580	4.686	97.748	25,000,000.00	24,437,041.67
A	41874	J P CHASE C P	46623JD94	100	04/23/08	10/26/07	000	4.860	4.862	97.770	10,000,000.00	9,777,000.00
A	41897	J P CHASE CHASE C P	46623JE16	100	05/01/08	11/02/07	000	4.580	4.688	97.697	10,000,000.00	9,769,727.78
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 29.85%(C)												1,034,766,086.12
A	41773	BANK OF AMERICA NCD	06050GCT59	100	01/08/08	09/07/07	000	5.440	5.440	100.000	50,000,000.00	50,000,000.00
A	41917	J P MORGAN NCD	48123PPK5	100	01/14/08	12/14/07	000	4.600	4.600	100.000	50,000,000.00	50,000,000.00
A	41918	J P MORGAN NCD	48123PPK5	100	01/14/08	12/14/07	000	4.600	4.600	100.000	50,000,000.00	50,000,000.00
A	41919	J P MORGAN NCD	48123PPK5	100	01/14/08	12/14/07	000	4.600	4.600	100.000	5,000,000.00	5,000,000.00
A	41774	BANK OF AMERICA NCD	06050GT67	100	01/22/08	09/07/07	000	5.440	5.440	100.000	50,000,000.00	50,000,000.00
A	41783	BANK OF AMERICA NCD	06050GV80	100	01/22/08	09/18/07	000	5.480	5.480	100.000	50,000,000.00	50,000,000.00
A	41790	BANK OF AMERICA NCD	06050GK54	100	01/22/08	09/21/07	000	4.950	4.950	100.000	40,000,000.00	40,000,000.00
A	41894	BANK OF AMERICA NCD	06050G3G3	100	02/13/08	11/15/07	000	4.800	4.800	100.000	20,000,000.00	20,000,000.00
A	41894	BANK OF AMERICA NCD	06050G3M0	100	02/19/08	11/16/07	000	4.840	4.840	100.000	40,000,000.00	40,000,000.00
A	41868	BANK OF AMERICA NCD	06050G2F6	100	03/03/08	10/25/07	000	4.780	4.780	100.000	25,000,000.00	25,000,000.00
A	41804	BANK OF AMERICA NCD	06050G320	100	03/31/08	11/03/07	000	4.980	4.980	100.014	50,006,916.67	50,006,916.67
A	41891	BANK OF AMERICA NCD	06050G3A6	100	05/05/08	11/08/07	000	4.630	4.630	100.000	10,000,000.00	10,000,000.00
A	41869	BANK OF AMERICA NCD	06050G2C3	9702	11/13/08	10/25/07	000	4.600	4.600	100.000	35,000,000.00	35,000,000.00
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S 13.70%(C)												475,006,916.67
A	41710	MISSION NAT BANK PTD		100	07/16/08	07/16/07	000	5.630	5.630	100.000	100,000.00	100,000.00
A	41892	MISSION AREA CREDIT UN		100	11/03/08	11/02/07	000	3.500	3.500	100.000	100,000.00	100,000.00
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT .01%(C)												200,000.00
A	41528	CITIBANK PTD 270491061		100	01/02/08	01/02/07	000	5.300	5.300	100.000	10,000,000.00	10,000,000.00
A	41554	FIRST NATL BK PUBLIC TIM		100	01/19/08	01/19/07	000	5.250	5.250	100.000	5,000,000.00	5,000,000.00
A	41558	CITIBANK PTD 270491111		100	01/25/08	01/25/07	000	5.450	5.450	100.000	10,000,000.00	10,000,000.00
A	41640	CITIBANK PTD 270491285		100	04/17/08	04/18/07	000	5.350	5.350	100.000	10,000,000.00	10,000,000.00
A	41663	citibank ptd 270491400		100	06/07/08	06/07/07	000	5.350	5.350	100.000	10,000,000.00	10,000,000.00
SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT 1.30%(C)												45,000,000.00
REPORT TOTALS												45,000,000.00
ASSETS												3,515,560,000.00
FIXED												3,466,457,162.95

MAJOR SORT KEY IS BANK
SETTLEMENT DATE BASIS

INVSMT	NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY DATE	PURCHASE PRICE	SAP/YIELD	TICKING RATE	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A	41710	MISSION NAT BANK PTD		100	07/16/08	07/16/07	000	5.630	5.630	100,000.00	100,000.00
A	41892	MISSION AREA CREDIT UN		100	11/03/08	11/02/07	000	3.500	3.500	100,000.00	100,000.00
(SUBTOTAL) 19 BANK OF NEW YORK											
							REPORT TOTALS				
							ASSETS	FIXED			
								4.565	100.00%	200,000.00	200,000.00
								4.565	100.00%	200,000.00	200,000.00

CITY/COUNTY OF SAN FRANCISCO
 MR. NEWLIN RANKIN 415-554-4487
 INVESTMENT INVENTORY
 INVESTMENTS OUTSTANDING AS OF 12/31/07
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SUMMARY DESCRIPTION

	CUPN	TRDNG	BOOK	PAR	BOOK
	RATE	YIELD	PRICE	VALUE	VALUE
				SHARES	
(Inv Type) 11 TREASURY BILLS	6.05%	4.279	97.936	211,993,000.00	207,617,740.04
(Inv Type) 12 TREASURY NOTES	20.14%	4.508	99.915	691,500,000.00	690,912,175.70
(Inv Type) 22 FEDERAL HOME LOAN BANK	.15%	4.550	100.000	5,000,000.00	5,000,000.00
(Inv Type) 32 FHLB FLOATER QTR	4.38%	4.831	100.278	150,000,000.00	150,416,925.01
(Inv Type) 41 FNMA DISCOUNT NOTES	12.55%	5.079	96.104	448,000,000.00	430,544,546.95
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	5.41%	4.770	97.685	189,860,000.00	185,465,272.37
(Inv Type) 44 FMC DISCOUNT NOTES	7.01%	5.009	95.832	251,000,000.00	240,538,812.23
(Inv Type) 81 COMMERCIAL PAPER DISC	30.16%	4.920	98.832	1,047,000,000.00	1,034,766,086.12
(Inv Type) 91 NEGOTIABLE C.D.'S	12.83%	5.008	100.002	440,000,000.00	440,006,916.67
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.01%	4.565	100.000	200,000.00	200,000.00
(Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY	1.31%	5.350	100.000	45,000,000.00	45,000,000.00
REPORT TOTALS					
ASSETS				3,479,553,000.00	3,430,468,475.09
FIXED					

CITY / COUNTRY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-5554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 12/31/07

MAJOR SORT KEY IS ICC#

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CITY/COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 12/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND CEN RATE YTM TR	PAR/SKARS BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41703 T	NOTE (98.28) 07/24/07 02/15/08	912828AT7	19	100	3.0000	5,000,000.00	4,996,437.50	56,657.61	55,078.12
A 41729 T	NOTE (99.06) 08/01/07 02/15/08	912828AT7	19	100	3.0708	4,343,359.38	99,968,750,000.00	SUNGARD	
A 41730 T	NOTE (99.00) 08/01/07 02/15/08	912828AT7	19	100	4.9287	5,939,765.63	5,996,125.00	57,365.37	58,359.37
A 41134 T	NOTE (99.27) 02/28/06 02/29/08	912828EY2	45	100	4.9212	3,960,000.00	3,998,750.00	37,750.00	38,750.00
A 41135 T	NOTE (99.27) 02/28/06 02/29/08	912828EY2	40	100	4.6250	15,000,000.00	15,028,125.00	28,125.00	29,125.00
A 41137 T	NOTE (99.27) 02/28/06 02/29/08	912828EY2	43	100	4.7161	14,974,218.75	15,028,125.00	234,426.51	234,426.51
A 41138 T	NOTE (99.27) 02/28/06 02/29/08	912828EY2	87	100	4.7161	14,974,218.75	15,028,125.00	234,426.51	234,426.51
A 41214 T	NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.6250	50,000,000.00	50,171,875.00	171,875.00	171,875.00
A 41215 T	NOTE (99.21) 03/31/06 03/31/08	912828E29	43	100	4.6250	50,000,000.00	50,171,875.00	171,875.00	171,875.00
A 41216 T	NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.6250	50,000,000.00	50,171,875.00	171,875.00	171,875.00
A 41217 T	NOTE (99.21) 03/31/06 03/31/08	912828E29	19	100	4.6250	50,000,000.00	50,171,875.00	171,875.00	171,875.00
A 41708 T	NOTE (99.23) 07/24/07 03/31/08	912828E29	19	100	4.6250	10,000,000.00	10,034,375.00	34,375.00	34,375.00
A 41709 T	NOTE (99.23) 07/24/07 03/31/08	912828E25	40	100	5.0314	9,972,265.63	10,034,375.00	61,718.75	61,718.75
A 41805 T	NOTE (99.23) 07/24/07 03/31/08	912828E29	45	100	5.0255	9,972,656.25	10,034,375.00	61,718.75	61,718.75
A 41808 T	NOTE (99.23) 07/24/07 03/31/08	912828E29	19	100	4.6250	8,020,679.64	8,027,500.00	94,016.39	94,016.39
A 41819 T	NOTE (99.23) 07/24/07 03/31/08	912828E29	19	100	4.6250	8,000,000.00	8,027,500.00	15,000.00	15,000.00
A 41872 T	NOTE (99.23) 07/24/07 03/31/08	912828E29	19	100	4.6250	8,000,000.00	8,027,500.00	16,250.00	16,250.00
A 41701 T	NOTE (99.29) 07/24/07 04/30/08	912828E29	19	100	4.0374	6,637,668.81	6,622,687.50	77,563.53	77,563.53
A 41702 T	NOTE (99.29) 07/24/07 04/30/08	912828E29	40	100	5.0222	4,994,140.63	5,023,437.50	29,296.87	29,296.87
A 41871 T	NOTE (99.29) 07/24/07 04/30/08	912828E29	45	100	5.0222	4,994,140.63	5,023,437.50	29,296.87	29,296.87
A 41914 T	NOTE (99.29) 07/24/07 04/30/08	912828E29	19	100	4.0509	5,321,945.31	5,324,843.75	2,898.44	2,898.44
A 41706 T	NOTE (99.00) 07/24/07 05/15/08	912828E29	19	100	3.2119	50,000,000.00	50,234,375.00	234,375.00	234,375.00
A 41707 T	NOTE (99.00) 07/24/07 05/15/08	912828E29	45	100	5.0086	4,950,390.63	5,006,250.00	56,859.37	56,859.37
A 41723 T	NOTE (99.05) 07/24/07 05/15/08	912828E29	19	100	3.7500	10,000,000.00	10,012,500.00	12,500.00	12,500.00
A 41723 T	NOTE (99.05) 07/24/07 05/15/08	912828E29	19	100	3.7500	9,900,390.63	10,012,500.00	12,500.00	12,500.00
A 41723 T	NOTE (99.05) 07/24/07 05/15/08	912828E29	40	100	4.8689	4,956,835.94	5,006,250.00	49,414.06	49,414.06

CITY/COUNTY OF SAN FRANCISCO
M R. NEWLIN RANKIN 4 15-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 12/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41698 T	NOTE (98)	912828BT6	19	100	3.3750	10,000,000.00	10,012,500.00	15,676.23	211,718.75
A 41699 T	NOTE (98)	912828BT6	40	000	4.8657	9,800,781.25	100.1250000000	SUNGARD	
A 41700 T	NOTE (98)	912828BT6	43	000	4.9072	5,000,000.00	5,006,250.00	7,838.11	108,593.75
A 41738 T	NOTE (98.11)	912828BT6	89	000	4.9013	4,898,046.88	100.1250000000	SUNGARD	
A 41740 T	NOTE (98.11)	912828BT6	45	000	4.6679	8,000,000.00	8,010,000.00	12,540.98	144,375.00
A 41662 T	NOTE (99.19)	912828BT6	87	000	4.5833	7,865,625.00	100.1250000000	SUNGARD	
A 41870 T	NOTE (99.19)	912828BT6	19	100	4.7500	20,000,000.00	20,281,250.00	2,609.89	367,187.50
A 41841 T	NOTE (99.19)	912828BT6	40	000	5.0376	19,914,062.50	101.4062500000	SUNGARD	
A 41862 T	NOTE (99.19)	912828BT6	19	100	4.8750	5,000,000.00	5,118,750.00	31,473.21	38,281.25
A 41862 T	NOTE (99.19)	912828BT6	40	000	3.7975	5,080,468.75	102.3750000000	SUNGARD	
A 41862 T	NOTE (99.19)	912828BT6	19	100	4.8750	10,000,000.00	10,246,875.00	42,622.95	150,390.62
A 41862 T	NOTE (99.19)	912828BT6	19	100	4.2504	10,096,484.38	102.4687500000	SUNGARD	
A 41862 T	NOTE (99.19)	912828BT6	19	100	4.6250	5,100,000.00	5,219,531.25	98,708.56	53,988.28
A 41862 T	NOTE (99.19)	912828BT6	40	000	3.8643	5,219,384.00	102.3437500000	SUNGARD	
SUBTOTAL (Inv Type) 12 TREASURY NOTES			19.81%	(M)	4.4003	691,500,000.00	694,383,000.00	7,062,212.21	4,567,850.02
A 41895 F	H L B INT BEARING	3133XND71	19	100	4.5500	5,000,000.00	5,000,000.00	21,486.11	0.00
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANK			.14%	(M)	4.5500	5,000,000.00	5,000,000.00	21,486.11	.00
A 41915 F	H L B FLOATER	3133XNF61	19	100	4.8300	50,000,000.00	49,968,750.00	254,916.67	-15,950.00
A 41916 F	H L B FLOATER	3133XNF61	19	100	4.8459	50,078,616.67	99.9375000000	SUNGARD	
A 41924 F	H L B FLOATER	3133XNF61	19	100	4.8459	50,078,616.67	99.9375000000	SUNGARD	
SUBTOTAL (Inv Type) 32 FHLB FLOATER QTR			4.28%	(M)	4.8311	150,416,925.01	149,906,250.00	764,750.01	88,050.00
A 41682 F	Fannie Mae	313588G2	19	100	5.0900	20,000,000.00	20,000,000.00	492,013.33	2,827.76
A 41619 F	FEDERAL NATL MTG ASSN DISC N	313588M9	19	100	4.9000	35,000,000.00	34,982,500.00	1,300,541.67	11,083.33
A 41674 F	FANNIE MAE	313588R8	19	100	5.0400	25,000,000.00	24,975,000.00	630,000.00	10,000.00
SUBTOTAL (Inv Type) 32 FHLB FLOATER QTR			4.28%	(M)	4.8311	150,416,925.01	149,906,250.00	764,750.01	88,050.00

CITY/COUNTY OF SAN FRANCISCO

MR. NEWLIN RANKIN 415-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND CEN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACQR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41691 FANNIE MAE	07/19/07 01/16/08	3135688W7	15	100	5.0900	10,000,000.00	9,985,000.00	234,705.56	UPRICE
A 41688 FANNIE MAE	07/18/07 03/31/08	3135688M8	45	000	5.2237	9,744,086.11	99,850,000,000.00	6,208.33	UPRICE
A 41579 FEDERAL NATL MTG ASSN DISC N	02/28/07 02/01/08	3135688N6	13	100	5.1829	14,586,300.00	14,952,000.00	350,700.00	UPRICE
A 41589 FEDERAL NATL MTG ASSN DISC N	03/12/07 02/01/08	3135688N6	45	000	5.1056	19,116,177.78	99,660,000,000.00	1,549,241.38	UPRICE
A 41605 FEDERAL NATL MTG ASSN DISC N	03/23/07 02/01/08	3135688N6	19	100	5.0649	23,939,062.50	99,660,000,000.00	799,777.78	UPRICE
A 41599 FMA DISCOUNT NOTES	03/20/07 02/04/08	3135688E7	19	100	4.8800	23,932,166.67	99,620,000,000.00	956,527.78	UPRICE
A 41600 FEDERAL NATL MTG ASSN DISC N	03/20/07 02/08/08	3135688V8	40	000	5.1020	25,000,000.00	24,905,000.00	972,611.11	UPRICE
A 41588 FEDERAL NATL MTG ASSN DISC N	03/09/07 02/11/08	3135688Y2	19	100	4.7900	50,000,000.00	49,770,000.00	972,611.11	UPRICE
A 41601 FEDERAL NATL MTG ASSN DISC N	03/20/07 02/15/08	3135688T9	19	100	4.8600	15,000,000.00	14,925,000.00	1,982,527.78	UPRICE
A 41746 FANNIE MAE	08/15/07 03/03/08	3135688T7	19	100	4.9956	24,321,625.00	24,825,000.00	581,175.00	UPRICE
A 41635 FMA DISCOUNT NOTES	04/12/07 03/17/08	3135688U9	19	100	5.1268	23,845,416.67	99,140,000,000.00	469,125.00	UPRICE
A 41694 FANNIE MAE	07/23/07 03/17/08	3135688U3	19	100	4.8450	50,000,000.00	49,510,000.00	896,500.00	UPRICE
A 41622 FEDERAL NATL MTG ASSN DISC N	04/05/07 03/28/08	3135688V8	87	000	5.0903	47,530,958.33	99,020,000,000.00	560,250.00	UPRICE
A 41835 FANNIE MAE	10/12/07 04/02/08	3135688VJ1	87	000	4.6413	4,890,913.89	98,960,000,000.00	1,823,604.17	UPRICE
A 41826 FANNIE MAE	10/11/07 04/09/08	3135688VJ1	87	000	4.6461	4,885,869.44	98,880,000,000.00	95,437.50	UPRICE
A 41836 FANNIE MAE	10/12/07 04/09/08	3135688VJ1	87	000	4.6455	4,886,500.00	98,880,000,000.00	6,011.11	UPRICE
A 41896 FANNIE MAE	11/02/07 04/30/08	3135688WF8	19	100	4.3527	5,872,200.00	98,640,000,000.00	51,075.00	UPRICE
SUBTOTAL (Inv Type) 41 FMA DISCOUNT NOTES						448,000,000.00	445,770,100.00	14,768,387.23	457,165.82
A 41822 F H L B	10/09/07 01/04/08	3133848R70	19	100	4.5800	10,000,000.00	9,996,516.67	106,866.66	SUNGARD
A 41833 F H L B	10/12/07 01/09/08	3133848RP6	43	000	4.6600	5,000,000.00	4,995,355.56	52,425.00	SUNGARD
A 41747 F H L B	06/15/07 01/16/08	3133848RQ4	87	000	5.0800	10,000,000.00	9,989,550.00	196,144.44	SUNGARD
A 41721 F H L B	07/10/07 01/25/08	3133848SF7	19	100	5.0130	25,000,000.00	24,930,333.33	838,806.66	SUNGARD

CITY/COUNTY OF SAN FRANCISCO
MR. NEWLIN FRANKIN 415-54-487
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 12/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND	CPN RATE	PAR/SHARES	MARKET VALUE MARKET PRICE	CURR ACCR PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 41727	F H L B 07/31/07 01/25/08	313384SF7	19	100	4.9990	25,000,000.00	24,930,333.33	534,615.27	13,650.00
A 41778	F H L B 09/12/07 03/05/08	313384TX7	45	000	5.1257	24,382,068.06	99,721,333,333	SUNGARD	8,725.34
A 41791	F H L B 09/12/07 03/05/08	313384UM9	45	000	4.6190	12,000,000.00	11,910,186.67	170,900.00	17,550.00
A 41807	F H L B 09/21/07 03/19/08	313384VD8	19	100	4.9900	45,000,000.00	44,589,525.00	SUNGARD	7,311.11
A 41861	F H L B 10/09/07 04/04/08	313384VL0	19	100	4.4885	44,012,250.00	99,087,833,333	SUNGARD	104,533.33
A 41751	F H L B 10/23/07 04/11/08	313384V09	19	100	4.5815	9,778,488.89	98,903,333,333	SUNGARD	83,111.58
A 41813	F H L B 08/17/07 04/15/08	313384V09	40	000	4.3350	9,860,000.00	9,743,816.33	SUNGARD	34,635.42
A 41748	F H L B 10/03/07 04/15/08	313384V09	41	000	4.4762	25,000,000.00	24,693,750.00	SUNGARD	142,675.00
SUBTOTAL (Inv Type) 43	FEDERAL HOME LOAN DISC	5.38%	(M)	4.6593	189,860,000.00	188,510,450.22	2,935,367.33	109,810.52	
A 41613	FEDL HOME LLN MTG CORP DISC 03/29/07 01/22/08	313396SC8	19	100	4.9000	15,000,000.00	14,963,425.00	567,583.33	6,300.00
A 41565	FEDL HOME LLN MTG CORP DISC 02/08/07 02/04/08	313396SR5	45	000	5.1079	50,000,000.00	49,802,611.11	2,255,845.83	37,163.89
A 41606	FEDL HOME LLN MTG CORP DISC 03/23/07 02/04/08	313396SR5	19	100	5.2274	47,509,601.39	99,605,222,222	SUNGARD	15,583.34
A 41748	FREDDIE MAC 08/15/07 02/11/08	313396SY0	19	100	4.9800	23,931,166.67	99,605,222,222	SUNGARD	6,377.78
A 41856	FREDDIE MAC 10/22/07 02/29/08	313396TS2	19	100	4.4050	15,000,000.00	14,897,241.67	130,114.59	5,531.25
A 41857	FREDDIE MAC 10/22/07 02/29/08	313396TS2	19	100	4.4762	14,761,395.83	99,314,944,444	SUNGARD	3,687.49
A 41714	FREDDIE MAC 07/27/07 03/28/08	313396UW1	19	100	4.8400	15,000,000.00	9,931,494.44	86,876.39	28,226.66
A 41620	FEDL HOME LLN MTG CORP DISC 04/03/07 03/31/08	313396UZ4	19	100	5.1119	30,462,088.89	99,982,833,333	SUNGARD	46,725.00
A 41624	FEDL HOME LLN MTG CORP DISC 04/09/07 03/31/08	313396UZ4	45	000	5.0695	32,541,042.50	98,950,000,000	SUNGARD	57,200.00
A 41757	FREDDIE MAC 08/29/07 06/02/08	313396XQ1	40	000	5.1668	30,440,306.67	31,664,000.00	1,166,433.33	19,975.00
A 41753	FREDDIE MAC 08/23/07 07/21/08	313396ZK7	19	100	4.7479	9,646,322.22	98,235,250,000	SUNGARD	83,605.55
A 41755	FREDDIE MAC 08/21/07 08/18/08	313396CS0	45	000	4.8110	23,934,862.50	97,749,944,444	SUNGARD	69,511.11
SUBTOTAL (Inv Type) 44	FMC DISCOUNT NOTES	7.09%	(M)	4.7988	251,000,000.00	248,501,867.22	2,483,167.92	89,888.07	
				5.0089	204,538,812.23	99,004,728,000.00			

CITY / COUNTY OF SAN FRANCISCO
M R. NEWLIN RANKIN 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 12/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAB/SKARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCK INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 41859	BANK OF AMERICA C P 10/22/07 02/22/08	0660P0BN2	19	100	4.7700	50,000,000.00	49,659,111.11	470,375.00	3,611.11
A 41860	BANK OF AMERICA C P 10/22/07 02/22/08	0660P0BN2	40	000	4.8490	49,185,125.00	99,318,222,222.22	SUNGARD	
A 41861	UNION BANK C P 10/01/07 02/29/08	90485JBV4	19	100	4.6800	25,000,000.00	24,806,611.11	299,000.00	
A 41769	BANK OF AMERICA C P 09/07/07 03/04/08	0660P0C43	19	100	4.7737	24,509,250.00	99,226,444,444.44	SUNGARD	-1,638.89
A 41779	UNION BANK C P 09/13/07 03/04/08	90485JC43	19	100	5.2600	25,000,000.00	24,795,687.50	423,722.22	25,812.50
A 41785	UNION BANK C P 09/13/07 03/04/08	90485JC43	19	100	5.1000	30,000,000.00	24,346,152.78	99,182,750,000.00	22,575.00
A 41785	UNION BANK C P 09/13/07 03/04/08	90485JC43	46	000	5.2281	29,268,750.00	99,182,750,000.00	SUNGARD	
A 41866	BANK OF AMERICA C P 09/18/07 03/04/08	0660P0C43	19	100	4.7500	25,000,000.00	24,795,687.50	346,354.17	3,500.00
A 41866	BANK OF AMERICA C P 10/25/07 03/04/08	0660P0C43	46	000	4.8577	24,445,833.33	99,182,750,000.00	SUNGARD	
A 41903	ING C P 11/30/07 03/05/08	4497W0C55	19	100	4.7000	25,000,000.00	24,795,687.50	221,944.44	1,312.50
A 41802	BANK OF AMERICA C P 09/25/07 03/18/08	0660P0C30	19	100	4.7818	24,572,430.56	99,182,750,000.00	SUNGARD	
A 41883	UNION BANK C P 11/01/07 04/01/08	90485JD18	19	100	4.9900	40,000,000.00	39,667,911.11	177,422.22	22,755.56
A 41864	J P CHASE C P 10/24/07 04/18/08	4662J0D38	19	100	5.0573	39,467,733.33	99,169,777,777.78	SUNGARD	
A 41874	J P CHASE C P 10/26/07 04/23/08	4662J0D41	19	100	4.4000	10,000,000.00	9,878,919.44	74,555.56	10,951.11
A 41897	J P MORGAN CHASE C P 11/02/07 05/01/08	4662J0E16	19	100	4.8833	9,814,222.22	98,789,194,444.44	SUNGARD	-9,858.34
A 41874	J P CHASE C P 10/24/07 04/18/08	4662J0D38	76	000	4.5800	25,000,000.00	24,640,750.00	219,458.33	-15,750.00
A 41874	J P CHASE C P 10/26/07 04/23/08	4662J0D41	76	000	4.6855	24,437,041.67	98,563,000,000.00	SUNGARD	
A 41897	J P MORGAN CHASE C P 11/02/07 05/01/08	4662J0E16	76	000	4.5617	9,777,000.00	98,496,472,222.22	SUNGARD	-10,358.34
A 41897	J P MORGAN CHASE C P 11/02/07 05/01/08	4662J0E16	76	000	4.5800	10,000,000.00	9,836,313.89	76,333.33	-9,747.22
SUBTOTAL (Inv Type) 81	COMMERCIAL PAPER DISC				4.7638	1047000000.00	1042080782.49	7,164,466.81	223,926.79
					4.9197	1034766086.12	99,530,561,000.00		-73,697.23
A 41773	BANK OF AMERICA NCD 09/07/07 01/08/08	06050GT59	19	100	5.4400	50,000,000.00	50,004,596.66	876,444.44	4,596.66
A 41917	J P MORGAN NCD 12/14/07 01/14/08	48123PPK5	40	000	5.4400	50,000,000.00	100,009,933,251	SUNGARD	
A 41918	J P MORGAN NCD 12/14/07 01/14/08	48123PPK5	76	000	4.6000	50,000,000.00	49,993,193.31	115,000.00	-6,806.69
A 41919	J P MORGAN NCD 12/14/07 01/14/08	48123PPK5	19	100	4.6000	50,000,000.00	49,993,193.31	115,000.00	
A 41919	J P MORGAN NCD 12/14/07 01/14/08	48123PPK5	76	000	4.6000	50,000,000.00	99,986,386,622.56	SUNGARD	-6,806.69
A 41774	BANK OF AMERICA NCD 09/07/07 01/22/08	06050GT67	19	100	4.6000	5,000,000.00	4,999,319.33	11,500.00	-680.67
A 41783	BANK OF AMERICA NCD 09/18/07 01/22/08	06050GV80	40	000	5.4400	50,000,000.00	50,012,616.61	876,444.44	12,616.61
A 41790	BANK OF AMERICA NCD 09/21/07 01/22/08	06050GX54	19	100	4.8000	50,000,000.00	50,014,067.91	799,166.67	14,067.91
A 41890	BANK OF AMERICA NCD 11/15/07 02/13/08	06050G3G3	19	100	4.9500	40,000,000.00	100,028,135,824.5	561,000.00	
A 41894	BANK OF AMERICA NCD 11/16/07 02/19/08	06050G3M0	19	100	4.8000	20,000,000.00	99,996,429,408.39	125,333.33	1,428.24
A 41894	BANK OF AMERICA NCD 11/16/07 02/19/08	06050G3M0	40	000	4.8400	40,000,000.00	99,979,916,363.30	49,992,833.24	3,387.89
A 41894	BANK OF AMERICA NCD 11/16/07 02/19/08	06050G3M0	19	100	4.8400	40,000,000.00	99,982,306,894	247,377.78	-7,166.77

INVESTMENTS OUTSTANDING AS OF 12/31/07

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND	CPN RATE	PAR /SHARES	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 41868	BANK OF AMERICA NCD 10/25/07 03/03/08	06050G2F6	19	100	4.7800	25,000,000.00	24,994,153.80	225,722.22	-8,846.20
A 41804	BANK OF AMERICA NCD 10/03/07 03/31/08	06050GV20	19	100	4.9800	50,000,000.00	99,964,615,213.42	629,416.67	3,635.44
A 41891	BANK OF AMERICA NCD 11/08/07 05/08/08	06050G3A6	19	100	4.6300	10,000,000.00	100,007,208,883	69,450.00	-10,330.06
A 41869	BANK OF AMERICA NCD 10/25/07 11/13/08	06050G2C3	19	9702	4.6000	35,000,000.00	99,896,694,006.5	304,111.11	6,281.57
			40	000	4.6000	35,000,000.00	100,017,947,342.5		
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S 13.55%(M)									
					4.9777	475,006,916.67	474,994,995.00	4,955,966.66	41,198.19
A 41710	MISSION NAT BANK PTD 07/16/07 07/16/08		19	100	5.6300	100,000.00	97,406.17	15.64	-2,593.83
A 41892	MISSION AREA CREDIT UN 11/02/07 11/03/08		19	100	3.5000	100,000.00	95,957.83	9.72	-4,042.17
			62	000	3.5000	100,000.00	95,957,833,333.3		
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT .01%(M)									
					4.5650	200,000.00	193,364.00	25.36	-6,636.00
A 41528	CITIBANK PTD 270491061 01/02/07 01/02/08		19	100	5.3000	10,000,000.00	10,000,000.00*	1,472.22	0.00
A 41554	FIRST NAT BK PUBLIC TIME DFT 01/19/07 01/19/08		48	000	5.3000	10,000,000.00	100,000,000,000	729.17	0.00
A 41558	CITIBANK PTD 270491111 01/25/07 01/25/08		63	000	5.2500	5,000,000.00	5,000,000.00*	1,513.89	0.00
A 41640	CITIBANK PTD 270491285 04/18/07 04/17/08		19	100	5.3500	10,000,000.00	100,000,000,000	1,486.11	-145,341.67
A 41663	citibank ptd 270491400 06/07/07 06/07/08		48	000	5.3500	10,000,000.00	98,546,583,333.3	1,486.11	-214,636.67
			19	100	5.3500	10,000,000.00	97,853,833,333.3		
SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M 1.27%(M)									
					5.3500	45,000,000.00	44,640,041.66	6,687.50	-359,958.34
					4.7080	351,556,000.00	350,582,928.09	48,080,313.68	6,204,051.47
					4.8264	346,645,716.2.95	99,723,210,000.00		-653,060.39
GRAND TOTAL									

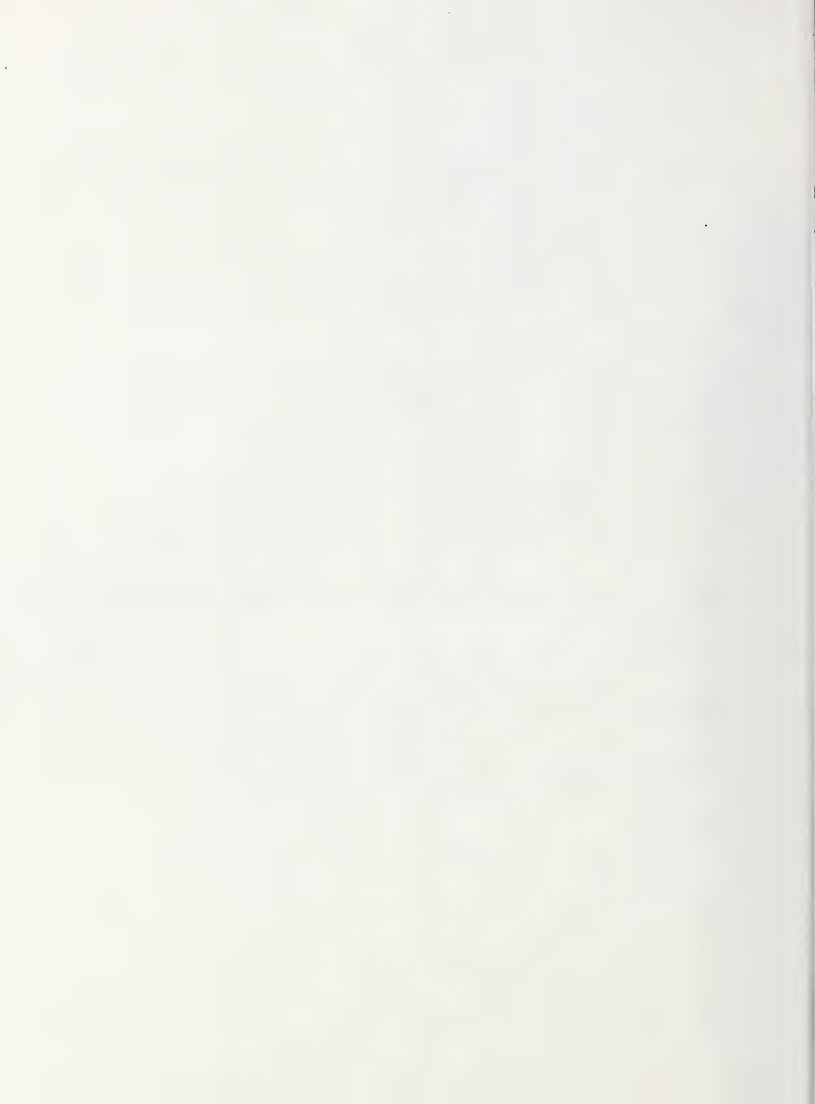
* MARKET = BOOK LESS PURCHASE INTEREST

* ACTIVE TRANSACTIONS *

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CITY / COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 4 15 - 554 - 4 4 87
DETAIL TRANSACTION REPORT - FIXED INCOME
12/01/07 TO 12/31/07
SETTLEMENT DATE BASIS
FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN	CUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41571	FEDL HOME LLN MTG CORP	19	40	12/06/07	12/06/07	MAT	5.030	-42,000,000.00	-40,280,578.33	-1,719,421.67
com				12/31/07	12/06/07		5.245			42,000,000.00
41615	FEDL HOME LLN MTG CORP	19	45	12/07/07	12/07/07	MAT	4.995	-40,000,000.00	-38,601,400.00	-1,398,600.00
com				12/31/07	12/07/07		5.176			40,000,000.00
41626	BOA NEGOTIABLE CD	19	40	12/28/07	12/28/07	MAT	5.285	-50,000,000.00	-50,000,000.00	-1,930,493.06
com				12/31/07	12/28/07		5.285			51,930,493.06
41662	T. NOTE (99.19)	19	12/31/08	12/31/07	INTR		4.750			-475,000.00
com				12/31/07	12/31/07		5.038			475,000.00
41672	FREDDIE MAC	19	40	12/17/07	12/17/07	MAT	5.070	-32,000,000.00	-31,224,853.33	-775,146.67
com				12/31/07	12/17/07		5.196			32,000,000.00
41673	FREDDIE MAC	19	40	12/10/07	12/10/07	MAT	5.080	-35,000,000.00	-34,190,022.22	-809,977.78
com				12/31/07	12/10/07		5.200			35,000,000.00
41678	BANK OF AMERICA C P	19	40	01/04/08	12/13/07	SALE	5.190	-27,000,000.00	-26,291,565.00	-626,692.50
com				12/26/07	12/14/07		5.330			31,780.00
41686	UNION BANK C P	19	40	01/02/08	12/13/07	SALE	5.200	-50,000,000.00	-48,778,444.44	-26,922,037.50
com				12/26/07	12/14/07		5.330			83,601.55
41695	FREDDIE MAC	19	43	12/24/07	12/24/07	MAT	5.080	-10,000,000.00	-9,782,688.69	-217,311.11
com				12/31/07	12/24/07		5.193			10,000,000.00
41697	T NOTE (98)	19	12/15/08	12/15/07	INTR		3.375			-66,854.51
com				12/15/07	12/15/07		4.860			84,375.00
41698	T NOTE (98)	19	12/15/08	12/15/07	INTR		3.375			-133,709.02
com				12/15/07	12/15/07		4.866			168,750.00
41699	T NOTE (98)	19	12/15/08	12/15/07	INTR		3.375			-66,854.51
com				12/15/07	12/15/07		4.907			84,375.00
41700	T NOTE (98)	19	12/15/08	12/15/07	INTR		3.375			-66,854.51
com				12/15/07	12/15/07		4.901			84,375.00
41719	UNION BANK C P	19	46	12/27/07	12/27/07	MAT	5.170	-45,000,000.00	-44,030,625.00	-969,375.00
com				12/31/07	12/27/07		5.284			45,000,000.00
41726	UNION BANK CP	19	46	12/24/07	12/24/07	MAT	5.150	-20,000,000.00	-19,582,277.78	-417,722.22
com				12/31/07	12/24/07		5.260			20,000,000.00
41738	T NOTE (98.11)	19	12/15/08	12/15/07	INTR		3.375			-95,163.93
com				12/15/07	12/15/07		4.668			135,000.00
41740	T NOTE	19	12/15/08	12/15/07	INTR		3.375			-59,938.52
com				12/15/07	12/15/07		4.583			84,375.00
41743	BANK OF AMERICA C P	19	40	02/08/08	12/13/07	SALE	5.095	-50,000,000.00	-48,697,944.44	-905,777.78
com				12/26/07	12/14/07		5.231			-13,611.11
41750	FREDDIE MAC	19	40	12/07/07	12/07/07	MAT	4.930	-25,000,000.00	-24,616,555.56	-49,617,333.33
com				12/31/07	12/07/07		5.007			25,000,000.00
41756	F H L B	19	45	12/04/07	12/04/07	MAT	4.900	-10,000,000.00	-9,867,972.22	-132,027.78
com				12/31/07	12/04/07		4.966			10,000,000.00
41782	T NOTE	19	12/31/07	12/31/07	AMRT		4.375			-781.25
com				12/31/07	12/31/07		4.069			12,839.67
41				12/31/07	12/31/07		4.375			-1,021,875.00



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
MR. NEWLIN FRANKLIN 4 15-554-487
DETAIL TRANSACTION REPORT - FIXED INCOME

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12/01/07 TO 12/31/07
SETTLEMENT DATE BASIS
FUND: 100
POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TEN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41787	BANK OF AMERICA C P	19	40	02/05/08	12/13/07	SALE	4.830	-50,000,000.00	-49,067,541.67	6,625.00
tom				12/26/07	12/14/07		4.922			49,637,833.33
41792	T NOTE	19		12/31/07	12/31/07	AMRT	4.375			
tom				12/31/07	12/31/07		3.861		6,250.00	
41800	T NOTE	19	40	12/31/07	12/31/07	MAT	4.375	-5,000,000.00	-5,051,120.92	5,109,375.00
tom				12/31/07	12/31/07		3.861			
tom				12/31/07	12/31/07	AMRT	4.375		6,250.00	
41803	T NOTE	19	45	12/31/07	12/31/07	MAT	3.856	-6,250.00		
tom				12/31/07	12/31/07		3.856			
41804	T NOTE	19		06/30/08	12/31/07	INTR	5.125	-5,000,000.00	-5,051,715.35	5,109,375.00
tom				12/31/07	12/31/07		5.125		-87,737.77	
41814	T NOTE	19		06/30/08	12/31/07	INTR	5.125	-65,455.16	-62,669.84	179,375.00
tom				12/31/07	12/31/07		5.125			
41816	T NOTE	19		06/30/08	12/31/07	INTR	5.125	-52,364.13	-50,135.87	128,125.00
tom				12/31/07	12/31/07		4.179			
41817	T NOTE	19		06/30/08	12/31/07	INTR	5.125	-130,910.33	-125,339.67	102,500.00
tom				12/31/07	12/31/07		4.169			
41886	WELLS FARGO NCD	19	41	12/10/07	12/10/07	MAT	4.550	-25,000,000.00	-25,000,000.00	256,250.00
tom				12/31/07	12/10/07		4.550		-120,069.44	
41888	UNION BANK C P	19	46	12/07/07	12/07/07	MAT	4.500	-20,000,000.00	-19,925,000.00	25,120,069.44
tom				12/31/07	12/07/07		4.517		-75,000.00	
41889	UNION BANK C P	19	46	12/07/07	12/07/07	MAT	4.500	-50,000,000.00	-49,812,500.00	20,000,000.00
tom				12/31/07	12/07/07		4.517		-187,500.00	
41904	ING CP	19	49	02/04/08	12/03/07	PURC	5.050	10,000,000.00	9,911,625.00	50,000,000.00
tom				12/12/07	12/03/07		5.095			
41905	ING C P	19	49	01/07/08	12/04/07	PURC	5.150	45,000,000.00	44,781,125.00	-9,911,625.00
tom				12/12/07	12/04/07		5.175			
41906	BARCLAYS C P	19	47	02/05/08	12/05/07	PURC	5.250	50,000,000.00	49,547,916.67	-44,781,125.00
tom				12/12/07	12/05/07		5.298			
41907	ING C P	19	49	01/09/08	12/06/07	PURC	5.150	10,000,000.00	9,951,361.11	-49,547,916.67
tom				12/12/07	12/06/07		5.175			
41908	BARCLAYS FD C P	19	47	02/07/08	12/07/07	PURC	5.222	15,000,000.00	14,866,312.50	-9,951,361.11
tom				12/12/07	12/07/07		5.222			
41909	ATG C P	19	51	01/09/08	12/07/07	PURC	4.700	50,000,000.00	49,804,166.67	-14,866,312.50
tom				12/12/07	12/07/07		4.718			
41910	ATG C P	19	51	01/09/08	12/07/07	PURC	4.700	50,000,000.00	49,804,166.67	-49,804,166.67
tom				12/12/07	12/07/07		5.130			
41911	ING C P	19	49	01/11/08	12/07/07	PURC	5.130	15,000,000.00	14,925,187.50	-49,804,166.67
tom				12/12/07	12/07/07		5.156			
41912	BARCLAYS C P	19	47	02/05/08	12/05/07	PURC	5.250	50,000,000.00	49,547,916.67	-14,925,187.50
tom				12/12/07	12/05/07		5.298			
41913	BARCLAYS FD C P	19	47	02/07/08	12/07/07	PURC	5.175	50,000,000.00	49,554,375.00	-49,547,916.67
tom				12/12/07	12/07/07		5.222			
tom									-445,625.00	-49,554,375.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
MR. NEWLIN BANKING 415 554 4487

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DETAIL TRANSACTION REPORT

12/01/07 TO 12/31/07

SETTLEMENT DATE BASIS

FUND: 100

POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN	CUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41914	T NOTE	19	43	04/30/08	12/11/07	PURC	4.875	50,000,000.00	50,593,750.00	-50,593,750.00
41915	F H L B FLOATER	19	47	11/23/09	12/07/07	PURC	4.830	50,000,000.00	50,078,616.67	-50,078,616.67
41916	F H L B FLOATER	19	47	11/23/09	12/07/07	PURC	4.846	50,000,000.00	50,078,616.67	-50,078,616.67
41917	J P MORGAN NCD	19	76	01/14/08	12/13/07	PURC	4.600	50,000,000.00	50,000,000.00	-50,000,000.00
41918	J P MORGAN NCD	19	76	01/14/08	12/13/07	PURC	4.600	50,000,000.00	50,000,000.00	-50,000,000.00
41919	J P MORGAN NCD	19	76	01/14/08	12/13/07	PURC	4.600	50,000,000.00	50,000,000.00	-50,000,000.00
41920	DEUTSCHE CP	19	43	01/08/08	12/18/07	PURC	4.270	50,000,000.00	49,875,458.33	-49,875,458.33
41921	DEUTSCHE C P	19	43	01/08/08	12/18/07	PURC	4.281	50,000,000.00	49,875,458.33	-49,875,458.33
41922	RABOBANK USA C P	19	87	01/14/08	12/14/07	PURC	5.840	50,000,000.00	49,811,777.78	-49,811,777.78
41923	TOYOTA FS C P	19	96	02/19/08	12/17/07	PURC	4.440	45,000,000.00	44,644,800.00	-44,644,800.00
41924	F H L B FLOATER	19	47	11/23/09	12/28/07	PURC	4.875	50,000,000.00	50,259,691.67	-50,259,691.67
41925	F H L B FLOATER	19	47	11/23/09	12/28/07	PURC	4.802	50,000,000.00	50,259,691.67	-50,259,691.67

CITY / COUNTY OF SAN FRANCISCO
MR. NEWLIN FRANKLIN 415 554-487

* ACTIVE TRANSACTIONS *

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DETAIL TRANSACTION REPORT / FIXED INCOME
12/01/07 TO 12/31/07
REPORT GRAND TOTALS

ASSETS

TYPE/ WEIGHTED TXN#	PAR YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (21)	4.727	845,000.00		842,912,322.24	-2,087,677.76				-842,912,322.24
SALE (4)	5.187	-177000000.00		-172836495.55	4,163,504.45		-3,192,720.28	-17,391.11	175,956,380.39
INTR (11)	4.661			-492,241.85			-1,290,258.15	90,226.55	
MAT (16)	5.017	-415000000.00		-408026344.93			-9,264,842.57		410,205,660.83
AMET (3)	3.878			-13,281.25		13,281.25			

CITY / COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-54-487
DETAIL TRANSACTION REPORT - FIXED INCOME

* ACTIVE TRANSACTIONS *

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12/01/07 TO 12/31/07
SETTLEMENT DATE BASIS
FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	NATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
41528	CITIBANK PTD 270491061	19	01/02/08	12/31/07	INTR	5.300		-45,638.89	45,638.89
tom		12/31/07	12/31/07	12/31/07		5.300			
41554	FIRST NATL BK PUBLIC T	19	01/19/08	12/31/07	INTR	5.250		-22,604.17	22,604.17
tom		12/31/07	12/31/07	12/31/07		5.250			
41558	CITIBANK PTD 270491111	19	01/25/08	12/31/07	INTR	5.450		-46,930.56	46,930.56
tom		12/31/07	12/31/07	12/31/07		5.450			
41640	CITIBANK PTD 270491285	19	04/17/08	12/31/07	INTR	5.350		-46,069.44	46,069.44
tom		12/31/07	12/31/07	12/31/07		5.350			
41663	citibank ptd 270491400	19	06/07/08	12/31/07	INTR	5.350		-46,069.44	46,069.44
tom		12/31/07	12/31/07	12/31/07		5.350			
41710	MISSION NAT BANK PTD	19	07/16/08	12/31/07	INTR	5.630		-1,438.78	1,438.78
tom		12/31/07	12/31/07	12/31/07		5.630			
41892	MISSION AREA CREDIT UN	19	11/03/08	12/31/07	INTR	3.500		-573.61	573.61
tom		12/31/07	12/31/07	12/31/07		3.500			

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO

M R . NEWLIN RANKIN 415-554-4487

DETAIL TRANSACTION REPORT - FIXED INCOME

12/01/07 TO 12/31/07

REPORT GRAND TOTALS

ASSETS

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TYPE/ WEIGHTED TXN# YIELD	PAR VALUE	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT

INTR	5.347								
{	7)								
								-209,324.89	

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M R . NEWLIN RANKIN 4 15 - 5 5 4 - 4 8 7
 DETAIL TRANSACTION REPORT - FIXED INCOME

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12/01/07 to 12/31/07
 SETTLEMENT DATE BASIS
 FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYPE	ORIGINAL FACE	PREM / (DISC)	AMORT / (ACCRET)	SETTLEMENT
41528	CITIBANK PTD 270491061	19	01/02/08	12/31/07	INTR	5.300		-45,638.89	
tom		12/31/07	12/31/07	12/31/07	INTR	5.300			45,638.89
41554	FIRST NATL BK PUBLIC T	19	01/19/08	12/31/07	INTR	5.250		-22,604.17	
tom		12/31/07	12/31/07	12/31/07	INTR	5.250			22,604.17
41558	CITIBANK PTD 270491111	19	01/25/08	12/31/07	INTR	5.450		-46,930.56	
tom		12/31/07	12/31/07	12/31/07	INTR	5.450			46,930.56
41571	FEDL HOME LLN MTG CORP	19	40	12/06/07	12/06/07	5.430	-42,000,000.00	-1,719,421.67	
tom		12/31/07	12/31/07	12/06/07	MAT	5.430	-42,000,000.00	-1,719,421.67	
41615	FEDL HOME LLN MTG CORP	19	45	12/07/07	12/07/07	5.245	-40,000,000.00	-1,398,600.00	
tom		12/31/07	12/31/07	12/07/07	MAT	5.245	-40,000,000.00	-1,398,600.00	
41626	BOA NEGOTIABLE CD	19	40	12/28/07	12/28/07	5.176	-50,000,000.00	-1,930,493.06	
tom		12/31/07	12/31/07	12/28/07	MAT	5.176	-50,000,000.00	-1,930,493.06	
41640	CITIBANK PTD 270491285	19	04/17/08	12/31/07	INTR	5.285		-46,069.44	
tom		12/31/07	12/31/07	12/31/07	INTR	5.285			46,069.44
41662	T. NOTE (99.19)	19	12/31/08	12/31/07	INTR	4.750		-475,000.00	
tom		12/31/07	12/31/07	12/31/07	INTR	4.750			475,000.00
41663	citibank ptd 270491400	19	06/07/08	12/31/07	INTR	5.350		-46,069.44	
tom		12/31/07	12/31/07	12/31/07	INTR	5.350			46,069.44
41672	FREDDIE MAC	19	40	12/17/07	12/17/07	5.070	-32,000,000.00	-31,224,853.33	
tom		12/31/07	12/31/07	12/17/07	MAT	5.070	-32,000,000.00	-31,224,853.33	
41673	FREDDIE MAC	19	40	12/10/07	12/10/07	5.196	-35,000,000.00	-809,977.78	
tom		12/31/07	12/31/07	12/10/07	MAT	5.196	-35,000,000.00	-809,977.78	
41678	BANK OF AMERICA C P	19	40	01/04/08	12/13/07	5.200	-27,000,000.00	-626,692.50	
tom		12/31/07	12/31/07	12/13/07	SALE	5.200	-27,000,000.00	-626,692.50	
41686	UNION BANK C P	19	40	01/02/08	12/13/07	5.330	-50,000,000.00	-1,083,333.34	
tom		12/31/07	12/31/07	12/13/07	SALE	5.330	-50,000,000.00	-1,083,333.34	
41695	FREDDIE MAC	19	43	12/24/07	12/24/07	5.330	-10,000,000.00	-217,311.11	
tom		12/31/07	12/31/07	12/24/07	MAT	5.330	-10,000,000.00	-217,311.11	
41697	T NOTE (98)	19	12/15/08	12/15/07	INTR	3.375		-66,854.51	
tom		12/31/07	12/31/07	12/15/07	INTR	3.375			66,854.51
41698	T NOTE (98)	19	12/15/08	12/15/07	INTR	3.375		-133,709.02	
tom		12/31/07	12/31/07	12/15/07	INTR	3.375			133,709.02
41699	T NOTE (98)	19	12/15/08	12/15/07	INTR	3.375		-66,854.51	
tom		12/31/07	12/31/07	12/15/07	INTR	3.375			66,854.51
41700	T NOTE (98)	19	12/15/08	12/15/07	INTR	3.375		-66,854.51	
tom		12/31/07	12/31/07	12/15/07	INTR	3.375			66,854.51
41710	MISSION NAT BANK PTD	19	07/16/08	12/31/07	INTR	5.630		-1,438.78	
tom		12/31/07	12/31/07	12/31/07	INTR	5.630			1,438.78
41719	UNION BANK C P	19	46	12/27/07	12/27/07	5.170	-45,000,000.00	-969,375.00	
tom		12/31/07	12/31/07	12/27/07	MAT	5.170	-45,000,000.00	-969,375.00	
41726	UNION BANK CP	19	46	12/24/07	12/24/07	5.284	-20,000,000.00	-437,722.22	
tom		12/31/07	12/31/07	12/24/07	MAT	5.284	-20,000,000.00	-437,722.22	
41738	T NOTE (98.11)	19	12/15/08	12/15/07	INTR	3.375		-95,161.93	
tom		12/31/07	12/31/07	12/15/07	INTR	3.375			95,161.93

CITY / COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 4 15 - 554 - 4 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME

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* ACTIVE TRANSACTIONS *

12/01/07 TO 12/31/07
SETTLEMENT DATE BASIS
FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/ (ACCRET)	SETTLEMENT
41740	T NOTE	19	12/15/08	12/15/07	INTR	3.375		-24,436.48	-59,938.52	
tom		12/15/07	12/31/07	12/15/07		4.583				84,375.00
41743	BANK OF AMERICA C P	19	40	02/08/08	12/13/07	SALE	5.095	-50,000,000.00	-48,697,944.44	-13,611.11
tom		12/26/07	12/26/07	12/14/07		5.311				49,637,333.33
41750	FREDDIE MAC	19	40	12/07/07	12/07/07	MAT	4.375	-25,000,000.00	-24,616,555.56	-383,444.44
tom		12/31/07	12/31/07	12/07/07		5.007				25,000,000.00
41756	F H L B	19	45	12/04/07	12/04/07	MAT	4.900	-10,000,000.00	-9,867,972.22	
tom		12/31/07	12/31/07	12/04/07		4.966				10,000,000.00
41782	T NOTE	19	12/31/07	12/31/07	AMRT	4.375		-781.25		
tom		12/31/07	12/31/07	12/31/07		4.069				781.25
41787	BANK OF AMERICA C P	19	40	02/05/08	12/13/07	SALE	4.830	-50,000,000.00	-49,067,541.67	1,021,875.00
tom		12/26/07	12/26/07	12/14/07		4.922				6,625.00
41792	T NOTE	19	12/31/07	12/31/07	AMRT	4.375		-6,250.00		
tom		12/31/07	12/31/07	12/31/07		3.861				49,637,833.33
41800	T NOTE	19	40	12/31/07	12/31/07	MAT	4.375	-5,000,000.00	-5,051,120.92	
tom		12/31/07	12/31/07	12/31/07		3.861				6,250.00
41803	T NOTE	19	45	12/31/07	12/31/07	AMRT	4.375	-6,250.00		
tom		12/31/07	12/31/07	12/31/07		3.856				5,109,375.00
41814	T NOTE	19	06/30/08	12/31/07	INTR	5.125	-5,000,000.00	-5,051,715.35	-57,659.65	
tom		12/31/07	12/31/07	12/31/07		5.225				5,109,375.00
41816	T NOTE	19	06/30/08	12/31/07	INTR	5.125	-65,455.16	-91,637.23	-87,737.77	
tom		12/31/07	12/31/07	12/31/07		4.179				179,375.00
41817	T NOTE	19	06/30/08	12/31/07	INTR	5.125	-52,364.13	-50,135.87	-62,669.84	
tom		12/31/07	12/31/07	12/31/07		4.179				128,125.00
41886	WELLS FARGO NCD	19	41	12/10/07	12/10/07	MAT	4.550	-25,000,000.00	-25,000,000.00	
tom		12/31/07	12/31/07	12/10/07		4.550				102,500.00
41888	UNION BANK C P	19	46	12/07/07	12/07/07	MAT	4.500	-20,000,000.00	-19,925,000.00	25,120,069.44
tom		12/31/07	12/31/07	12/07/07		4.517				20,000,000.00
41889	UNION BANK C P	19	46	12/07/07	12/07/07	MAT	4.500	-50,000,000.00	-49,812,500.00	50,000,000.00
tom		12/31/07	12/31/07	12/07/07		4.517				-573.61
41892	MISSION AREA CREDIT UN	19	11/03/08	12/31/07	INTR	3.500	10,000,000.00	9,911,625.00		573.61
tom		12/31/07	12/31/07	12/31/07		3.500				-9,911,625.00
41904	ING CP	19	49	02/04/08	12/03/07	PURC	5.095	45,000,000.00	44,781,125.00	-9,911,625.00
tom		12/12/07	12/12/07	12/03/07		5.095				-218,875.00
41905	ING C P	19	49	01/07/08	12/04/07	PURC	5.150	50,000,000.00	49,547,916.67	-44,781,125.00
tom		12/12/07	12/12/07	12/04/07		5.175				-49,547,916.67
41906	BARCLAYS C P	19	47	02/05/08	12/05/07	PURC	5.250	50,000,000.00	49,547,916.67	-49,547,916.67
tom		12/12/07	12/12/07	12/05/07		5.298				

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
MR. NEWLIN BANKING 415544487

DETAIL TRANSACTION REPORT FIXED INCOME

12/01/07 TO 12/31/07

SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

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INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TIN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
41907 tom	ING C P	19	49 01/09/08	12/06/07	PURC	5.150	10,000,000.00	9,951,361.11		-9,951,361.11
41908 tom	BARCLAYS FD C P	19	47 02/07/08	12/07/07	PURC	5.175	15,000,000.00	14,866,312.50		-48,638.89
41909 tom	AIG C P	19	51 01/09/08	12/07/07	PURC	5.222	12,000,000.00	11,833,687.50		-133,687.50
41910 tom	AIG C P	19	51 01/09/08	12/10/07	PURC	4.718	50,000,000.00	49,804,166.67		-49,804,166.67
41911 tom	ING C P	19	49 01/11/08	12/07/07	PURC	5.130	15,000,000.00	14,925,187.50		-49,804,166.67
41912 tom	BARCLAYS C P	19	47 02/05/08	12/05/07	PURC	5.250	50,000,000.00	49,547,916.67		-49,547,916.67
41913 tom	BARCLAYS FD C P	19	47 02/07/08	12/07/07	PURC	5.175	50,000,000.00	49,554,375.00		-49,554,375.00
41914 tom	T NOTE	19	43 04/30/08	12/11/07	PURC	4.875	50,000,000.00	50,593,750.00		-50,593,750.00
41915 tom	F H L B FLOATER	19	47 11/23/09	12/07/07	PURC	4.830	50,000,000.00	50,078,616.67		-50,078,616.67
41916 tom	F H L B FLOATER	19	47 11/23/09	12/07/07	PURC	4.846	50,000,000.00	50,078,616.67		-50,078,616.67
41917 tom	J P MORGAN NCD	19	76 01/14/08	12/13/07	PURC	4.600	50,000,000.00	50,000,000.00		-50,000,000.00
41918 tom	J P MORGAN NCD	19	76 01/14/08	12/13/07	PURC	4.600	50,000,000.00	50,000,000.00		-50,000,000.00
41919 tom	J P MORGAN NCD	19	76 01/14/08	12/13/07	PURC	4.600	50,000,000.00	50,000,000.00		-50,000,000.00
41920 tom	DEUTSCHE CP	19	43 01/08/08	12/18/07	PURC	4.270	50,000,000.00	49,875,458.33		-49,875,458.33
41921 tom	DEUTSCHE C P	19	43 01/08/08	12/18/07	PURC	4.281	50,000,000.00	49,875,458.33		-49,875,458.33
41922 tom	RABOBANK USA C P	19	87 01/14/08	12/14/07	PURC	4.281	50,000,000.00	49,811,777.78		-49,811,777.78
41923 tom	TOYOTA FS C P	19	96 02/19/08	12/17/07	PURC	4.440	45,000,000.00	44,644,800.00		-44,644,800.00
41924 tom	F H L B FLOATER	19	47 11/23/09	12/17/07	PURC	4.475	50,000,000.00	50,259,691.67		-50,259,691.67

CITY / COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-4487

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

12/01/07 TO 12/31/07

REPORT GRAND TOTALS

ASSETS

TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (21)	4.727	845,000,000.00		842,912,322.24	-2,087,677.76				-842,912,322.24
SALE (4)	5.187	-177000000.00		-172836495.55	4,163,504.45		-3,192,720.28	-17,391.11	175,956,380.39
INTR (18)	4.901			-492,241.85			-1,499,563.04	90,226.55	
MAT (16)	5.017	-415000000.00		-408026344.93			-9,264,842.57		410,205,660.83
AMT (3)	3.878			-13,281.25		13,281.25			

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CITY/COUNTY OF SAN FRANCISCO

MR. NEWLIN RANKIN 415-554-4487

(SIRPT)

INVESTMENT INVENTORY

INVESTMENTS OUTSTANDING AS OF 12/31/07

MAJOR SORT KEY IS ICC#

SETTLEMENT DATE BASIS

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SUMMARY DESCRIPTION

	CURN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	4.191	4.279	97.937	213,000,000.00	208,606,427.90
(Inv Type) 12 TREASURY NOTES	4.400	4.508	99.915	691,500,000.00	690,912,175.70
(Inv Type) 22 FEDERAL HOME LOAN BANK	4.550	4.550	100.000	5,000,000.00	5,000,000.00
(Inv Type) 32 FHLB FLOATER QTR	4.830	4.831	100.278	150,000,000.00	150,416,925.01
(Inv Type) 41 FNMA DISCOUNT NOTES	4.883	5.079	96.104	448,000,000.00	430,544,546.95
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	4.659	4.770	97.685	189,860,000.00	185,465,272.37
(Inv Type) 44 FMC DISCOUNT NOTES	4.799	5.009	95.832	251,000,000.00	240,538,812.23
(Inv Type) 81 COMMERCIAL PAPER DISC	4.764	4.920	98.832	1,047,000,000.00	1,034,766,086.12
(Inv Type) 91 NEGOTIABLE C.D.'S	4.978	4.978	100.001	475,000,000.00	475,006,916.67
(Inv Type) 1010 PUBLIC TIME DEPOSIT	4.565	4.565	100.000	200,000.00	200,000.00
(Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY	5.350	5.350	100.000	45,000,000.00	45,000,000.00
REPORT TOTALS	=====	=====	=====	=====	=====
ASSETS	4.708	4.826	98.603	3,515,560,000.00	3,466,457,162.95
FIXED	=====	=====	=====	=====	=====

